



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 10/12/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.88490	6.85630	0.41540	6.87410	6.8501	131,394
10/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.06500	9.09400	0.31991	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.06500	7.09400	0.41047	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.06500	5.09400	0.57256	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.06500	3.09400	0.94617	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
10/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.06500	1.09400	2.72300	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.01600	0.00500	68.75000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.08100	0.09900	22.22222	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.93500	0.90600	3.10160	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.93500	1.90600	1.49871	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.93500	2.90600	0.98807	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.66500	1.69400	1.74174	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.11500	9.14400	0.31816	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.11500	7.14400	0.40759	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.11500	5.14400	0.56696	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
10/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.11500	3.14400	0.93098	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.00700	0.00200	71.42857	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.12200	0.14600	19.67213	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.88500	0.85600	3.27684	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.88500	1.85600	1.53846	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
10/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.88500	2.85600	1.00520	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.16500	9.19400	0.31642	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.16500	7.19400	0.40475	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.16500	5.19400	0.56147	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.16500	3.19400	0.91627	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
10/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.16500	1.19400	2.48927	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	7,034
10/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.16800	0.19500	16.07143	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.83500	0.80600	3.47305	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.83500	1.80600	1.58038	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.83500	2.80600	1.02293	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.21500	9.24400	0.31470	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.21500	7.24400	0.40194	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.21500	5.24400	0.55609	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.21500	3.24400	0.90202	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.21500	1.24400	2.38683	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	250
10/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.21600	0.24400	12.96296	0.00000	0.0000	100
10/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.78500	0.75600	3.69427	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.78500	1.75600	1.62465	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.78500	2.75600	1.04129	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
10/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.11500	1.14400	2.60090	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.26500	9.29400	0.31301	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.26500	7.29400	0.39917	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
10/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.26500	5.29400	0.55081	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.26500	3.29400	0.88821	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
10/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.26500	1.29400	2.29249	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.26600	0.29400	10.52632	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.73500	0.70600	3.94558	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.73500	1.70600	1.67147	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.73500	2.70600	1.06033	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.31500	9.34400	0.31133	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.31500	7.34400	0.39645	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.31500	5.34400	0.54563	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.31500	3.34400	0.87481	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.31500	1.34400	2.20532	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	65,000
10/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.31500	0.34400	9.20635	0.00000	0.0000	3,500
10/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.68500	0.65600	4.23358	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.68500	1.65600	1.72107	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.68500	2.65600	1.08007	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.36500	9.39400	0.30966	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.36500	7.39400	0.39375	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.36500	5.39400	0.54054	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.36500	3.39400	0.86181	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
10/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.36500	1.39400	2.12454	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.36500	0.39400	7.94521	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.63500	0.60600	4.56693	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
10/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.63500	1.60600	1.77370	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.63500	2.60600	1.10057	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.56500	9.59400	0.30319	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.56500	7.59400	0.38334	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.56500	5.59400	0.52111	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.56500	3.59400	0.81346	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.56500	1.59400	1.85304	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.56500	0.59400	5.13274	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.43500	0.40600	6.66667	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.43500	1.40600	2.02091	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.43500	2.40600	1.19097	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.51500	9.54400	0.30478	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.51500	7.54400	0.38589	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.51500	5.54400	0.52584	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.51500	3.54400	0.82504	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.51500	1.54400	1.91419	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	13,307
10/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.51500	0.54400	5.63107	0.00000	0.0000	48,000
10/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.48500	0.45600	5.97938	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.48500	1.45600	1.95286	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.48500	2.45600	1.16700	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
10/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.71500	1.74400	1.69096	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.61500	9.64400	0.30161	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
10/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.61500	7.64400	0.38083	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.61500	5.64400	0.51647	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.61500	3.64400	0.80221	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.61500	1.64400	1.79567	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	33,300
10/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.61500	0.64400	4.71545	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.38500	0.35600	7.53247	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.38500	1.35600	2.09386	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.38500	2.35600	1.21593	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.41500	1.44400	2.04947	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.96500	8.99400	0.32348	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.96500	6.99400	0.41637	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.96500	4.99400	0.58409	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.96500	2.99400	0.97808	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,644
10/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.96500	0.99400	3.00518	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.06000	0.03300	45.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.03500	1.00600	2.80193	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.03500	2.00600	1.42506	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.03500	3.00600	0.95552	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	9.01500	9.04400	0.32169	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	7.01500	7.04400	0.41340	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	5.01500	5.04400	0.57827	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	3.01500	3.04400	0.96186	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	1.01500	1.04400	2.85714	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.03100	0.01400	54.83871	0.00000	0.0000	30,000
10/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04600	0.05800	26.08696	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	0.98500	0.95600	2.94416	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	1.98500	1.95600	1.46096	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	2.98500	2.95600	0.97152	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.41500	9.44400	0.30802	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.41500	7.44400	0.39110	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.41500	5.44400	0.53555	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.41500	3.44400	0.84919	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.41500	0.44400	6.98795	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.58500	0.55600	4.95726	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.58500	1.55600	1.82965	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.58500	2.55600	1.12186	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.46500	9.49400	0.30639	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.46500	7.49400	0.38848	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.46500	5.49400	0.53065	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.46500	3.49400	0.83694	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.46500	1.49400	1.97952	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,040
10/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.46500	0.49400	6.23656	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.53500	0.50600	5.42056	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.53500	1.50600	1.88925	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.53500	2.50600	1.14398	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.16500	8.19400	0.35517	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
10/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.16500	6.19400	0.47040	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.16500	4.19400	0.69628	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.16500	2.19400	1.33949	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.83500	3.80600	0.75619	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.21500	2.24400	1.30926	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
10/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.61500	2.64400	1.10899	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.31500	2.34400	1.25270	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.66500	2.69400	1.08818	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,423
10/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.91500	0.94400	3.16940	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	2.01500	2.04400	1.43921	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.71500	0.74400	4.05594	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
10/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.91500	1.94400	1.51436	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
10/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
10/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.81500	0.84400	3.55828	0.00000	0.0000	500
10/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.11500	2.14400	1.37116	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
10/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.66500	0.69400	4.36090	0.00000	0.0000	0
10/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	6,534
10/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	6.97440	6.94520	0.41867	6.99730	6.9400	233,894
10/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.02600	0.02600	0.00000	0.00000	0.0000	29,607
10/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.05200	1.08100	2.75665	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	340
10/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.09900	1.12900	2.72975	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.00400	1.03300	2.88845	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.53700	1.56700	1.95185	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	30,000
10/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.52600	3.55500	0.82246	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.42900	0.45200	5.36131	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10300	0.09700	5.82524	0.00000	0.0000	29,607
10/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.43900	1.46900	2.08478	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.59400	0.62000	4.37710	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.06800	0.06500	4.41176	0.00000	0.0000	12,000
10/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.63700	0.66400	4.23862	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.06100	0.05900	3.27869	0.00000	0.0000	871
10/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.68200	0.70900	3.95894	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.05600	0.05400	3.57143	0.00000	0.0000	3,071
10/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.39100	0.41300	5.62660	0.00000	0.0000	3,000
10/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.11500	0.10800	6.08696	0.00000	0.0000	7,500
10/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.28400	0.30200	6.33803	0.00000	0.0000	3,000
10/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.15800	0.14700	6.96203	0.00000	0.0000	4,780
10/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.51000	0.53400	4.70588	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.08400	0.07900	5.95238	0.00000	0.0000	65
10/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.31800	0.33800	6.28931	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.14200	0.13300	6.33803	0.00000	0.0000	500
10/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.46900	0.49300	5.11727	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.09300	0.08800	5.37634	0.00000	0.0000	400
10/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.12800	0.12000	6.25000	0.00000	0.0000	0
10/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.35400	0.37500	5.93220	0.00000	0.0000	2,571
10/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.06350	7.03350	0.42472	7.05900	7.0224	25,571
10/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.17800	0.16900	5.05618	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56500	0.58600	3.71681	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.16700	0.15900	4.79042	0.00000	0.0000	300
10/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60400	0.62600	3.64238	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.19000	0.18100	4.73684	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.52700	0.54800	3.98482	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.50700	0.48600	4.14201	0.00000	0.0000	0
10/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14400	0.15300	6.25000	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.15760	7.12720	0.42472	0.00000	0.0000	9,430
10/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.15400	0.15000	2.59740	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04600	1.07300	2.58126	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.14800	0.14400	2.70270	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.09000	1.11700	2.47706	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.16200	0.15700	3.08642	0.00000	0.0000	0
10/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00400	1.03000	2.58964	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.25040	7.21850	0.43998	0.00000	0.0000	16
10/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.41200	0.39900	3.15534	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.51200	0.53100	3.71094	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.39500	0.38200	3.29114	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.54500	0.56400	3.48624	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.43000	0.41600	3.25581	0.00000	0.0000	0
10/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.48000	0.49800	3.75000	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.20800	9.18030	0.30083	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.58500	1.57800	0.44164	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.57700	1.59800	1.33164	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.56900	1.56200	0.44614	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
10/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.61100	1.63200	1.30354	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.60300	1.59500	0.49906	0.00000	0.0000	0
10/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.54500	1.56500	1.29450	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	6.88490	6.85630	0.41540	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.00748	0.00184	75.40107	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.12258	0.14554	18.73062	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.00338	0.00058	82.84024	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.16848	0.19428	15.31339	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.01576	0.00542	65.60914	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.08086	0.09912	22.58224	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.97440	6.94520	0.41867	0.00000	0.0000	125
10/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.19435	0.18103	6.85361	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.21995	0.23583	7.21982	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.17516	0.16322	6.81662	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.25076	0.26802	6.88308	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.21545	0.20069	6.85078	0.00000	0.0000	0
10/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.19105	0.20549	7.55823	0.00000	0.0000	0
10/12/2010	£ / R 2010/12/13			Foreign Exchange Future	10.87670	10.82290	0.49464	10.93550	10.9355	11,624
10/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.02300	1.07700	5.27859	0.00000	0.0000	0
10/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.97300	1.02700	5.54985	0.00000	0.0000	0
10/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	50
10/12/2010	£ / R 2011/03/14			Foreign Exchange Future	11.01100	10.95590	0.50041	0.00000	0.0000	33,547
10/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.08900	0.08000	10.11236	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.87800	0.92400	5.23918	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.08300	0.07400	10.84337	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.92200	0.96800	4.98915	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.09700	0.08600	11.34021	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.83600	0.88000	5.26316	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.59300	0.63200	6.57673	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.15400	0.13800	10.38961	0.00000	0.0000	870
10/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.56800	1.61900	3.25255	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	870
10/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.05500	1.10200	4.45498	0.00000	0.0000	0
10/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.06600	0.05800	12.12121	0.00000	0.0000	150
10/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.14180	11.08550	0.50530	0.00000	0.0000	1,889
10/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.22300	0.21000	5.82960	0.00000	0.0000	0
10/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.93100	0.97500	4.72610	0.00000	0.0000	0
10/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.21300	0.20000	6.10329	0.00000	0.0000	0
10/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.97100	1.01500	4.53141	0.00000	0.0000	0
10/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.23400	0.22000	5.98291	0.00000	0.0000	0
10/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.89200	0.93500	4.82063	0.00000	0.0000	0
10/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.27840	11.22060	0.51248	0.00000	0.0000	2,355
10/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.47300	0.45000	4.86258	0.00000	0.0000	0
10/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.69500	0.72900	4.89209	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
10/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.45600	0.43400	4.82456	0.00000	0.0000	0
10/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.72800	0.76300	4.80769	0.00000	0.0000	0
10/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.49100	0.46700	4.88798	0.00000	0.0000	0
10/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.66300	0.69600	4.97738	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.41210	11.35160	0.53014	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.57000	0.55100	3.33333	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.80800	0.84900	5.07426	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.55300	0.53500	3.25497	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.84100	0.88300	4.99405	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.58700	0.56800	3.23680	0.00000	0.0000	0
10/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.77500	0.81600	5.29032	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08210	0.08170	0.48721	0.00000	0.0000	948
10/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00002	0.00001	50.00000	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00392	0.00431	9.94898	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01390	0.01430	2.87770	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00610	0.00570	6.55738	0.00000	0.0000	0
10/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08330	0.08280	0.60024	0.00000	0.0000	801
10/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00196	0.00179	8.67347	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00566	0.00599	5.83039	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00053	0.00048	9.43396	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01423	0.01468	3.16233	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00702	0.00660	5.98291	0.00000	0.0000	0
10/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00072	0.00080	11.11111	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.11210	9.05510	0.62554	9.14900	9.1490	3,624
10/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	11.08800	11.14500	0.51407	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	9.08800	9.14500	0.62720	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	7.08800	7.14500	0.80418	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	5.08800	5.14500	1.12028	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	3.08800	3.14500	1.84585	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	2.08800	2.14500	2.72989	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	1.08800	1.14500	5.23897	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.01400	0.00300	78.57143	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.10200	0.14800	45.09804	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.91200	0.85500	6.25000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.93800	2.99500	1.94010	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	11.13800	11.19500	0.51176	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	9.13800	9.19500	0.62377	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	7.13800	7.19500	0.79854	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	5.13800	5.19500	1.10938	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	3.13800	3.19500	1.81644	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	2.13800	2.19500	2.66604	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	1.13800	1.19500	5.00879	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.00700	0.00100	85.71429	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.14500	0.19600	35.17241	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.86200	0.80500	6.61253	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.83800	11.89500	0.48150	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.83800	9.89500	0.57939	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.83800	7.89500	0.72723	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.83800	5.89500	0.97636	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.83800	3.89500	1.48515	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.83800	2.89500	2.00846	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.83800	1.89500	3.10120	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.83800	0.89500	6.80191	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.16600	0.10900	34.33735	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.73800	11.79500	0.48560	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.73800	9.79500	0.58534	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.73800	7.79500	0.73662	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.73800	5.79500	0.99338	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
10/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.73800	3.79500	1.52488	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.73800	2.79500	2.08181	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.73800	1.79500	3.27963	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	750
10/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.73800	0.79500	7.72358	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.26300	0.20500	22.05323	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.88800	10.94500	0.52351	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.88800	8.94500	0.64131	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.88800	6.94500	0.82753	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.88800	4.94500	1.16612	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.88800	2.94500	1.97368	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.88800	1.94500	3.01907	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.88800	0.94500	6.41892	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.12100	0.06700	44.62810	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.11200	1.05500	5.12590	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.98800	11.04500	0.51875	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.98800	9.04500	0.63418	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.98800	7.04500	0.81568	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.98800	5.04500	1.14274	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.98800	3.04500	1.90763	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.98800	2.04500	2.86720	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	375
10/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.98800	1.04500	5.76923	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.04700	0.01600	65.95745	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03500	0.06100	74.28571	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.01200	0.95500	5.63241	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
10/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.28800	11.34500	0.50496	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.28800	9.34500	0.61370	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.28800	7.34500	0.78211	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.28800	5.34500	1.07791	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.28800	3.34500	1.73358	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.28800	2.34500	2.49126	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.28800	1.34500	4.42547	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.28900	0.34500	19.37716	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.71200	0.65500	8.00562	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.43800	11.49500	0.49834	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.43800	9.49500	0.60394	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.43800	7.49500	0.76634	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.43800	5.49500	1.04818	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.43800	3.49500	1.65794	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.43800	2.49500	2.33798	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.43800	1.49500	3.96384	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.43800	0.49500	13.01370	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.56200	0.50500	10.14235	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.73800	10.79500	0.53083	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.73800	8.79500	0.65232	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.73800	6.79500	0.84595	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.73800	4.79500	1.20304	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
10/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.26200	1.20500	4.51664	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.78800	10.84500	0.52836	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.78800	8.84500	0.64861	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.78800	6.84500	0.83972	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.78800	4.84500	1.19048	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.78800	2.84500	2.04448	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.78800	1.84500	3.18792	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.78800	0.84500	7.23350	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.21400	0.15600	27.10280	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.21200	1.15500	4.70297	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.83800	10.89500	0.52593	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.83800	8.89500	0.64494	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.83800	6.89500	0.83358	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.83800	4.89500	1.17817	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.16200	1.10500	4.90534	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.18800	1.24500	4.79798	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
10/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.48800	0.54500	11.68033	0.00000	0.0000	750
10/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.00400	0.00000	100.00000	0.00000	0.0000	0
10/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.19200	0.24500	27.60417	0.00000	0.0000	1,125
10/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.22610	9.16840	0.62540	9.25700	9.1770	18,866
10/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.06800	0.05800	14.70588	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.64200	0.69000	7.47664	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.06100	0.05200	14.75410	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.68500	0.73400	7.15328	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.07600	0.06500	14.47368	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.60000	0.64700	7.83333	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.40300	0.44400	10.17370	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.12900	0.11200	13.17829	0.00000	0.0000	10,429

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.19300	1.24800	4.61023	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	14,937
10/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.28900	1.34500	4.34445	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	4,508
10/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.91000	0.96200	5.71429	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	100
10/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.10500	0.09000	14.28571	0.00000	0.0000	0
10/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.47900	0.52200	8.97704	0.00000	0.0000	3,000
10/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.33710	9.27830	0.62975	0.00000	0.0000	5,820
10/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.19300	0.17700	8.29016	0.00000	0.0000	0
10/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.65600	0.69900	6.55488	0.00000	0.0000	0
10/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.18200	0.16700	8.24176	0.00000	0.0000	0
10/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.69500	0.73900	6.33094	0.00000	0.0000	0
10/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.20500	0.18800	8.29268	0.00000	0.0000	0
10/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.61800	0.66000	6.79612	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.45330	9.39410	0.62624	0.00000	0.0000	2,300
10/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.36100	0.33500	7.20222	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.55800	0.59100	5.91398	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.34400	0.31900	7.26744	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.59100	0.62500	5.75296	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.37700	0.35000	7.16180	0.00000	0.0000	0
10/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.52400	0.55600	6.10687	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.56950	9.50810	0.64162	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.43800	0.41200	5.93607	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.66900	0.70400	5.23169	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.42300	0.39700	6.14657	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.70400	0.73900	4.97159	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.45500	0.42800	5.93407	0.00000	0.0000	0
10/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.63600	0.67000	5.34591	0.00000	0.0000	0
10/12/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.79050	6.75940	0.45799	6.78400	6.7840	6,145
10/12/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.01400	0.00000	100.00000	0.00000	0.0000	0
10/12/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.12400	0.14100	13.70968	0.00000	0.0000	0
10/12/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.16600	0.19100	15.06024	0.00000	0.0000	0
10/12/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00600	0.00000	100.00000	0.00000	0.0000	200
10/12/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.80330	6.77120	0.47183	0.00000	0.0000	8,078
10/12/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.20900	0.18400	11.96172	0.00000	0.0000	0
10/12/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10600	0.11300	6.60377	0.00000	0.0000	0
10/12/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.17500	0.15200	13.14286	0.00000	0.0000	0
10/12/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12200	0.13100	7.37705	0.00000	0.0000	0
10/12/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24400	0.21800	10.65574	0.00000	0.0000	0
10/12/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09100	0.09700	6.59341	0.00000	0.0000	0
10/12/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.80990	6.77710	0.48165	6.81500	6.8150	915
10/12/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30700	0.28100	8.46906	0.00000	0.0000	0
10/12/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14700	0.15400	4.76190	0.00000	0.0000	0
10/12/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27300	0.24800	9.15751	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
10/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.17100	4.90798	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.34300	0.31600	7.87172	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13300	0.13900	4.51128	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.81380	6.78020	0.49312	0.00000	0.0000	5,790
10/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36100	0.34100	5.54017	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19700	0.21100	7.10660	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32800	0.30900	5.79268	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.21400	0.22900	7.00935	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.39500	0.37400	5.31646	0.00000	0.0000	0
10/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.18100	0.19400	7.18232	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.50600	7.48190	0.32108	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.94000	0.93100	0.95745	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.73400	0.74900	2.04360	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.91800	0.91000	0.87146	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.76200	0.77800	2.09974	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.96300	0.95300	1.03842	0.00000	0.0000	0
10/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.70700	0.72100	1.98020	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.82480	6.79270	0.47034	0.00000	0.0000	10
10/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.87500	0.90700	3.65714	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.92500	0.95700	3.45946	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.82500	0.85700	3.87879	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.90000	6.86710	0.47681	0.00000	0.0000	1,791
10/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.08700	0.07700	11.49425	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.07400	0.06500	12.16216	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.27400	0.29800	8.75912	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.10200	0.09000	11.76471	0.00000	0.0000	0
10/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.20200	0.22300	10.39604	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	6.98990	6.97100	0.27039	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.01800	0.00800	55.55556	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07800	0.08700	11.53846	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11900	0.13200	10.92437	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.03500	0.02000	42.85714	0.00000	0.0000	0
10/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.08830	7.06900	0.27228	0.00000	0.0000	40
10/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15000	0.14100	6.00000	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.31200	0.32200	3.20513	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.13400	0.12600	5.97015	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.34600	0.35700	3.17919	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.16700	0.15700	5.98802	0.00000	0.0000	0
10/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27900	0.28800	3.22581	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
10/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,365.90000	13,296.54000	0.51893	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	134.10000	203.50000	51.75242	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	134.10000	203.50000	51.75242	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	134.10000	203.50000	51.75242	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,541.18000	13,468.79000	0.53459	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	30.70000	12.50000	59.28339	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	89.50000	143.70000	60.55866	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	30.70000	12.50000	59.28339	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	89.50000	143.70000	60.55866	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	30.70000	12.50000	59.28339	0.00000	0.0000	0
10/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	89.50000	143.70000	60.55866	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.03450	1.03010	0.42533	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.03480	0.03030	12.93103	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00030	0.00020	33.33333	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00120	0.00070	41.66667	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01670	0.02060	23.35329	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.08450	0.08010	5.20710	0.00000	0.0000	0
10/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.04870	1.04420	0.42910	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.02920	0.02690	7.87671	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03050	0.03270	7.21311	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01510	0.01370	9.27152	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.06640	0.06950	4.66867	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05980	0.05630	5.85284	0.00000	0.0000	0
10/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01110	0.01210	9.00901	0.00000	0.0000	0

Future Open Interest										504,973
Option Open Interest										593,493
Total										1,098,466