



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 09/11/2010

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
09/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.91130	6.84000	1.03164	6.90450	6.8451	266,813
09/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.03900	9.11000	0.78549	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.03900	7.11000	1.00867	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.03900	5.11000	1.40901	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.03900	3.11000	2.33629	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	1,000
09/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.04100	1.11100	6.72430	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.10600	0.07800	26.41509	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.14500	0.18800	29.65517	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	0.96200	0.89100	7.38046	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.96100	1.89000	3.62060	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.96100	2.89000	2.39784	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.63900	1.71000	4.33191	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.08900	9.16000	0.78116	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.08900	7.16000	1.00155	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.08900	5.16000	1.39517	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
09/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.08900	3.16000	2.29848	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.08800	0.06400	27.27273	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.17700	0.22400	26.55367	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.91200	0.84100	7.78509	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.91100	1.84000	3.71533	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
09/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.91100	2.84000	2.43902	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.13900	9.21000	0.77689	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.13900	7.21000	0.99454	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.13900	5.21000	1.38159	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.13900	3.21000	2.26187	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	16,000
09/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.14000	1.21100	6.22807	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.07300	0.05200	28.76712	0.00000	0.0000	10,534
09/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.21200	0.26200	23.58491	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.86300	0.79200	8.22711	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.86100	1.79000	3.81515	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.86100	2.79000	2.48165	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.18900	9.26000	0.77266	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.18900	7.26000	0.98762	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.18900	5.26000	1.36828	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.18900	3.26000	2.22640	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.19000	1.26100	5.96639	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.06000	0.04200	30.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.24900	0.30200	21.28514	0.00000	0.0000	100
09/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.81300	0.74300	8.61009	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.81100	1.74000	3.92049	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.81100	2.74000	2.52579	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	27,690
09/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.09100	1.16100	6.41613	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.23900	9.31000	0.76848	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.23900	7.31000	0.98080	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
09/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.23900	5.31000	1.35522	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.23900	3.31000	2.19203	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
09/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.24000	1.31100	5.72581	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.04900	0.03400	30.61224	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.28800	0.34400	19.44444	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.76400	0.69300	9.29319	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.76100	1.69000	4.03180	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.76100	2.69000	2.57153	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.28900	9.36000	0.76434	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.28900	7.36000	0.97407	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.28900	5.36000	1.34241	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.28900	3.36000	2.15871	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.29000	1.36100	5.50388	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.04000	0.02800	30.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.32900	0.38800	17.93313	0.00000	0.0000	3,500
09/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.71500	0.64500	9.79021	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.71100	1.64000	4.14962	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.71100	2.64000	2.61896	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.33900	9.41000	0.76025	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.33900	7.41000	0.96743	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.33900	5.41000	1.32984	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.33900	3.41000	2.12639	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	4,000
09/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.34000	1.41000	5.22388	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.03200	0.02200	31.25000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.37100	0.43200	16.44205	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.66600	0.59600	10.51051	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
09/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.66100	1.59000	4.27453	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.66100	2.59000	2.66817	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.53900	9.61000	0.74431	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.53900	7.61000	0.94177	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.53900	5.61000	1.28182	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.53900	3.61000	2.00622	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.53900	1.61000	4.61339	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.55300	0.62000	12.11573	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.47600	0.41000	13.86555	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.46100	1.39000	4.85969	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.46100	2.39000	2.88501	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.48900	9.56000	0.74823	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.48900	7.56000	0.94806	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.48900	5.56000	1.29350	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.48900	3.56000	2.03497	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.48900	1.56000	4.76830	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	13,307
09/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.50600	0.57200	13.04348	0.00000	0.0000	48,000
09/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.52200	0.45500	12.83525	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01100	0.01500	36.36364	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.51100	1.44000	4.69887	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.51100	2.44000	2.82756	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
09/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.68900	1.76000	4.20367	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.58900	9.66000	0.74043	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
09/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.58900	7.66000	0.93556	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.58900	5.66000	1.27035	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.58900	3.66000	1.97827	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.58900	1.66000	4.46822	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	33,300
09/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.60000	0.66800	11.33333	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.43000	0.36600	14.88372	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01900	0.02600	36.84211	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.41100	1.34000	5.03189	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.41100	2.34000	2.94484	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.39000	1.46000	5.03597	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.93900	9.01000	0.79427	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.93900	7.01000	1.02320	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.93900	5.01000	1.43754	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.93900	3.01000	2.41579	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	14,644
09/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.94200	1.01200	7.43100	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.15700	0.11500	26.75159	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09600	0.12500	30.20833	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.06200	0.99000	6.77966	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.06100	1.99000	3.44493	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.06100	2.99000	2.31950	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.98900	9.06000	0.78985	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.98900	7.06000	1.01588	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.98900	5.06000	1.42313	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.98900	3.06000	2.37538	0.00000	0.0000	0
09/11/2010	\$ / 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
09/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.99100	1.06200	7.16448	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.12800	0.09500	25.78125	0.00000	0.0000	30,000
09/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.11700	0.15500	32.47863	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.01200	0.94100	7.01581	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.01100	1.94000	3.53058	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.01100	2.94000	2.35802	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.38900	9.46000	0.75620	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.38900	7.46000	0.96089	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.38900	5.46000	1.31750	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.38900	3.46000	2.09501	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.41500	0.47800	15.18072	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.61700	0.54900	11.02107	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.61100	1.54000	4.40720	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.61100	2.54000	2.71926	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.43900	9.51000	0.75220	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.43900	7.51000	0.95443	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.43900	5.51000	1.30539	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.43900	3.51000	2.06455	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.43900	1.51000	4.93398	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	2,040
09/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.46000	0.52500	14.13043	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.57000	0.50100	12.10526	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.56100	1.49000	4.54837	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.56100	2.49000	2.77235	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.13900	8.21000	0.87234	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
09/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.13900	6.21000	1.15654	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.13900	4.21000	1.71539	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.13900	2.21000	3.31931	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.86100	3.79000	1.83890	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.18900	2.26000	3.24349	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
09/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.58900	2.66000	2.74237	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.28900	2.36000	3.10179	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.63900	2.71000	2.69041	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	2,423
09/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.89200	0.96200	7.84753	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.98900	2.06000	3.56963	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
09/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.69600	0.76500	9.91379	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	15,000
09/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.88900	1.96000	3.75860	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
09/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	1,000
09/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.79400	0.86300	8.69018	0.00000	0.0000	500
09/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.08900	2.16000	3.39876	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
09/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.64800	0.71600	10.49383	0.00000	0.0000	0
09/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	6,534
09/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.00340	6.93340	0.99951	7.00040	6.9317	67,377
09/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04700	0.04200	10.63830	0.00000	0.0000	33,350
09/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.04400	1.10900	6.22605	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.04400	0.03900	11.36364	0.00000	0.0000	340
09/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.09100	1.15600	5.95784	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.05100	0.04500	11.76471	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.99800	1.06200	6.41283	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.52100	1.58900	4.47074	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02400	0.02200	8.33333	0.00000	0.0000	30,000
09/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.49800	3.56800	2.00114	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
09/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.44300	0.49400	11.51242	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14600	0.12700	13.01370	0.00000	0.0000	33,350
09/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.42400	1.49200	4.77528	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02700	0.02500	7.40741	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
09/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.60100	0.65800	9.48419	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.10400	0.09100	12.50000	0.00000	0.0000	12,000
09/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.64200	0.70100	9.19003	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.09500	0.08400	11.57895	0.00000	0.0000	371
09/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.68500	0.74400	8.61314	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	500
09/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.40600	0.45500	12.06897	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.15900	0.13800	13.20755	0.00000	0.0000	7,500
09/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.30200	0.34600	14.56954	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.20500	0.17900	12.68293	0.00000	0.0000	1,200
09/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.52000	0.57400	10.38462	0.00000	0.0000	0
09/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	65
09/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.09440	7.02150	1.02757	7.09200	7.0920	15,419
09/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.21200	0.19200	9.43396	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.56800	0.62100	9.33099	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20000	0.18100	9.50000	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.60600	0.66000	8.91089	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.22500	0.20400	9.33333	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.53100	0.58300	9.79284	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.55100	0.50100	9.07441	0.00000	0.0000	0
09/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15700	0.18000	14.64968	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.19340	7.11960	1.02594	0.00000	0.0000	288
09/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18600	0.17200	7.52688	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.04300	1.10200	5.65676	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17900	0.16500	7.82123	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.08600	1.14500	5.43278	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19400	0.17900	7.73196	0.00000	0.0000	0
09/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.00100	1.05900	5.79421	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.20220	9.13310	0.75091	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.62600	1.59900	1.66052	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.62400	1.66600	2.58621	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.61000	1.58300	1.67702	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.65800	1.70000	2.53317	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.64400	1.61400	1.82482	0.00000	0.0000	0
09/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.59200	1.63100	2.44975	0.00000	0.0000	0
09/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.14310	11.04530	0.87767	11.05600	11.0510	23,557
09/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02200	0.01700	22.72727	0.00000	0.0000	0
09/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.77900	0.87200	11.93838	0.00000	0.0000	0
09/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.73200	0.82500	12.70492	0.00000	0.0000	0
09/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	50
09/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.28220	11.18700	0.84381	11.26850	11.2685	22,674
09/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.19700	0.17600	10.65990	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.71500	0.78900	10.34965	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.18500	0.16600	10.27027	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.75300	0.82900	10.09296	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
09/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.20900	0.18700	10.52632	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67700	0.75000	10.78287	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.46900	0.53200	13.43284	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.30100	0.26900	10.63123	0.00000	0.0000	870
09/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.34700	1.43500	6.53304	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.07900	0.07200	8.86076	0.00000	0.0000	870
09/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.87200	0.95100	9.05963	0.00000	0.0000	0
09/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.15400	0.13800	10.38961	0.00000	0.0000	150
09/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.41800	11.31800	0.87581	0.00000	0.0000	1,568
09/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.34600	0.31500	8.95954	0.00000	0.0000	0
09/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.77800	0.84700	8.86889	0.00000	0.0000	0
09/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.33200	0.30200	9.03614	0.00000	0.0000	0
09/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.81400	0.88400	8.59951	0.00000	0.0000	0
09/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.36100	0.32900	8.86427	0.00000	0.0000	0
09/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.74300	0.81100	9.15209	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08520	0.08490	0.35211	0.00000	0.0000	286
09/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00172	0.00157	8.72093	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00252	0.00267	5.95238	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00016	0.00014	12.50000	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01096	0.01124	2.55474	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00925	0.00895	3.24324	0.00000	0.0000	0
09/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00005	0.00005	0.00000	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08640	0.08610	0.34722	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00376	0.00362	3.72340	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00436	0.00452	3.66972	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00133	0.00127	4.51128	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01193	0.01217	2.01174	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00996	0.00970	2.61044	0.00000	0.0000	0
09/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00056	0.00060	7.14286	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.60650	9.52960	0.80050	9.56400	9.5350	11,138
09/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.59400	10.67000	0.71739	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.59400	8.67000	0.88434	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.59400	6.67000	1.15256	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.59400	4.67000	1.65433	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.59400	2.67000	2.92984	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.59500	1.67000	4.70219	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01800	0.01300	27.77778	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.61200	0.68300	11.60131	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.43500	0.36700	15.63218	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
09/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02900	0.03700	27.58621	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.40700	1.33000	5.47264	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.44400	2.52000	3.10966	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.64400	10.72000	0.71402	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.64400	8.72000	0.87922	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.64400	6.72000	1.14389	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.64400	4.72000	1.63652	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.64400	2.72000	2.87443	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.64500	1.72000	4.55927	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.65900	0.73000	10.77390	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.39200	0.32500	17.09184	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03600	0.04500	25.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.35700	1.28000	5.67428	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.34400	11.42000	0.66996	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.34400	9.42000	0.81336	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.34400	7.42000	1.03486	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.34400	5.42000	1.42216	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.34400	3.42000	2.27273	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.34400	2.42000	3.24232	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.34500	1.42100	5.65056	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.04300	0.03100	27.90698	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.38700	0.45100	16.53747	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.66500	0.59100	11.12782	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.24400	11.32000	0.67592	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.24400	9.32000	0.82215	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
09/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.24400	7.32000	1.04914	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.24400	5.32000	1.44928	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.24400	3.32000	2.34279	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.24400	2.32000	3.38681	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.24600	1.32100	6.01926	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06200	0.04500	27.41935	0.00000	0.0000	750
09/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.30600	0.36500	19.28105	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.76200	0.68700	9.84252	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.39400	10.47000	0.73119	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.39400	8.47000	0.90541	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.39400	6.47000	1.18861	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.39400	4.47000	1.72963	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.39400	2.47000	3.17460	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.39500	1.47100	5.44803	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.43000	0.49600	15.34884	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.61800	0.54400	11.97411	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.60700	1.53000	4.79154	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.49400	10.57000	0.72422	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.49400	8.57000	0.89475	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.49400	6.57000	1.17031	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.49400	4.57000	1.69114	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.49400	2.57000	3.04731	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.49500	1.57100	5.08361	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.02500	0.01800	28.00000	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
09/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.51900	0.58800	13.29480	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.52500	0.45300	13.71429	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.50700	1.43000	5.10949	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.79400	10.87000	0.70409	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.79400	8.87000	0.86423	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.79400	6.87000	1.11863	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.79400	4.87000	1.58531	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.79400	2.87000	2.72011	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.79400	1.87000	4.23634	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.80300	0.87600	9.09091	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.27200	0.21300	21.69118	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.06600	0.08300	25.75758	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.20700	1.13000	6.37945	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.94400	11.02000	0.69444	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.94400	9.02000	0.84973	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.94400	7.02000	1.09447	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.94400	5.02000	1.53722	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.94400	3.02000	2.58152	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.94400	2.02000	3.90947	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.94900	1.02400	7.90306	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.17100	0.12800	25.14620	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.11500	0.14800	28.69565	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.05800	0.98100	7.27788	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.24400	10.32000	0.74190	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.24400	8.32000	0.92188	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
09/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.24400	6.32000	1.21717	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.24400	4.32000	1.79076	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.75700	1.68000	4.38247	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.29400	10.37000	0.73829	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.29400	8.37000	0.91633	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.29400	6.37000	1.20750	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.29400	4.37000	1.76991	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.29400	2.37000	3.31299	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.29600	1.37100	5.78704	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.05200	0.03800	26.92308	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.34600	0.40800	17.91908	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.71300	0.63900	10.37868	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.70700	1.63000	4.51084	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.34400	10.42000	0.73473	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.34400	8.42000	0.91083	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.34400	6.42000	1.19798	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.34400	4.42000	1.74954	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.65700	1.58000	4.64695	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.70600	0.77900	10.33994	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	60
09/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.14200	0.10900	23.23944	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.13600	0.17900	31.61765	0.00000	0.0000	750
09/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.35000	0.28600	18.28571	0.00000	0.0000	0
09/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.04400	0.05600	27.27273	0.00000	0.0000	1,125
09/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.72170	9.64790	0.75913	0.00000	0.0000	11,232
09/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.26200	0.22900	12.59542	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.34000	0.38100	12.05882	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.24300	0.21200	12.75720	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.37100	0.41400	11.59030	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
09/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.28100	0.24600	12.45552	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.30900	0.34800	12.62136	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.19000	0.21600	13.68421	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.41200	0.36400	11.65049	0.00000	0.0000	10,429
09/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.78900	0.84700	7.35108	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.11100	0.09500	14.41441	0.00000	0.0000	14,937
09/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87500	0.93500	6.85714	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09700	0.08300	14.43299	0.00000	0.0000	4,508
09/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.54800	0.59900	9.30657	0.00000	0.0000	0
09/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.17000	0.14700	13.52941	0.00000	0.0000	100
09/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.83170	9.75570	0.77301	9.78250	9.7825	5,820
09/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.41500	0.37000	10.84337	0.00000	0.0000	0
09/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.38300	0.41400	8.09399	0.00000	0.0000	0
09/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.39100	0.35200	9.97442	0.00000	0.0000	0
09/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.40900	0.44600	9.04645	0.00000	0.0000	0
09/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.43900	0.39000	11.16173	0.00000	0.0000	0
09/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.35700	0.38400	7.56303	0.00000	0.0000	0
09/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.94500	6.92020	0.35709	6.94500	6.9450	14,802
09/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.11400	0.09700	14.91228	0.00000	0.0000	0
09/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.06900	0.07700	11.59420	0.00000	0.0000	0
09/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.09500	0.10500	10.52632	0.00000	0.0000	0
09/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09000	0.07500	16.66667	0.00000	0.0000	200
09/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.95630	6.93370	0.32489	0.00000	0.0000	831
09/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.34900	0.32900	5.73066	0.00000	0.0000	0
09/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09300	0.09500	2.15054	0.00000	0.0000	0
09/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.31000	0.29100	6.12903	0.00000	0.0000	0
09/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10400	0.10700	2.88462	0.00000	0.0000	0
09/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.38800	0.36800	5.15464	0.00000	0.0000	0
09/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08200	0.08400	2.43902	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.96260	6.93760	0.35906	0.00000	0.0000	70
09/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.44500	0.42300	4.94382	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13200	0.13500	2.27273	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40800	0.38700	5.14706	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.14900	2.75862	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.48300	0.46100	4.55487	0.00000	0.0000	0
09/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12000	0.12300	2.50000	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.96660	6.94220	0.35024	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.49100	0.47000	4.27699	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17400	0.17800	2.29885	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.45600	0.43500	4.60526	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18900	0.19300	2.11640	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.52700	0.50600	3.98482	0.00000	0.0000	0
09/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16000	0.16400	2.50000	0.00000	0.0000	0
09/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.41600	7.41860	0.03506	0.00000	0.0000	0
09/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.89600	0.89900	0.33482	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
09/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.78000	0.78000	0.00000	0.00000	0.0000	0
09/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.87400	0.87800	0.45767	0.00000	0.0000	0
09/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.80800	0.80900	0.12376	0.00000	0.0000	0
09/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.91700	0.92100	0.43621	0.00000	0.0000	0
09/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.75100	0.75200	0.13316	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.87170	6.84160	0.43803	0.00000	0.0000	674
09/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.82900	0.85900	3.61882	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.87900	0.90800	3.29920	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
09/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.77900	0.80900	3.85109	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.94760	6.91930	0.40733	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.13700	0.12600	8.02920	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.23900	0.25700	7.53138	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.27300	0.29200	6.95971	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.15500	0.14400	7.09677	0.00000	0.0000	0
09/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.20700	0.22500	8.69565	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.16430	7.12960	0.48435	0.00000	0.0000	150
09/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.19500	0.15900	18.46154	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.08100	0.07900	2.46914	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.16200	0.12800	20.98765	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.09800	0.09800	0.00000	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.23100	0.19300	16.45022	0.00000	0.0000	0
09/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.26630	7.23340	0.45278	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25800	0.23700	8.13953	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24200	0.25400	4.95868	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23700	0.21700	8.43882	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27100	0.28400	4.79705	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.28600	0.26100	8.74126	0.00000	0.0000	0
09/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22000	0.22800	3.63636	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,762.40000	13,665.59000	0.70344	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	262.40000	166.30000	36.62348	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.70000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	262.40000	166.30000	36.62348	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.70000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	262.40000	166.30000	36.62348	0.00000	0.0000	0
09/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.70000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,569.00000	13,854.36000	2.10303	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	258.20000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	31.00000	3.80000	87.74194	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	258.20000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	31.00000	3.90000	87.41935	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
09/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	258.30000	100.00000	0.00000	0.0000	0
09/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	31.00000	3.90000	87.41935	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.00000	1.03110	3.11000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.00000	0.03620	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00000	0.00510	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00000	0.00990	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.05000	0.02880	42.40000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.05000	0.08180	63.60000	0.00000	0.0000	0
09/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00070	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.05000	1.04830	0.16190	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.00000	0.03340	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.00000	0.03510	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00000	0.01730	100.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05000	0.06900	38.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.05000	0.06300	26.00000	0.00000	0.0000	0
09/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00000	0.01470	100.00000	0.00000	0.0000	0

Future Open Interest

442,699

Option Open Interest

519,807

Total

962,506