



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 11/11/2010

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
11/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.94910	6.94900	0.00144	6.95700	6.9000	266,090
11/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	9.00100	9.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	7.00100	7.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	5.00100	5.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	3.00100	3.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	1,000
11/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	1.00300	1.00300	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.11800	0.11600	1.69492	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.11900	0.11700	1.68067	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.00000	0.99900	0.10000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	1.99900	1.99900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	2.99900	2.99900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.60100	1.60100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.05100	9.05100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.05100	7.05100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.05100	5.05100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
11/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.05100	3.05100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14800	0.14700	0.67568	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.95000	0.95000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.94900	1.94900	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
11/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.94900	2.94900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.10100	9.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.10100	7.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.10100	5.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.10100	3.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	16,000
11/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.10200	1.10200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.08000	0.07800	2.50000	0.00000	0.0000	10,534
11/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.18100	0.17900	1.10497	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.90000	0.90000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.89900	1.89900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.89900	2.89900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.15100	9.15100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.15100	7.15100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.15100	5.15100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.15100	3.15100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.15200	1.15200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.06500	0.06400	1.53846	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.21600	0.21500	0.46296	0.00000	0.0000	100
11/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.85000	0.85000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.84900	1.84900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.84900	2.84900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	27,690
11/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.05200	1.05200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.20100	9.20100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.20100	7.20100	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
11/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.20100	5.20100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.20100	3.20100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,400
11/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.20200	1.20200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.05300	0.05200	1.88679	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.25400	0.25300	0.39370	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.80100	0.80100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.79900	1.79900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.79900	2.79900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.25100	9.25100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.25100	7.25100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.25100	5.25100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.25100	3.25100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.25200	1.25200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.04300	0.04200	2.32558	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.29400	0.29300	0.34014	0.00000	0.0000	3,500
11/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.75200	0.75100	0.13298	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.74900	1.74900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.74900	2.74900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.30100	9.30100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.30100	7.30100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.30100	5.30100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.30100	3.30100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	4,000
11/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.30200	1.30200	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.03500	0.03400	2.85714	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.33600	0.33500	0.29762	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.70200	0.70200	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
11/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.69900	1.69900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.69900	2.69900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.50100	9.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.50100	7.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.50100	5.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.50100	3.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.50100	1.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.51600	0.51500	0.19380	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.51000	0.50900	0.19608	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.49900	1.49900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.49900	2.49900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.45100	9.45100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.45100	7.45100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.45100	5.45100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.45100	3.45100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.45100	1.45100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	13,307
11/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.46900	0.46800	0.21322	0.00000	0.0000	48,000
11/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.55700	0.55700	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.54900	1.54900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.54900	2.54900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
11/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.65100	1.65100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.55100	9.55100	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
11/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.55100	7.55100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.55100	5.55100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.55100	3.55100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.55100	1.55100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	33,300
11/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.56300	0.56200	0.17762	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.46300	0.46300	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.44900	1.44900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.44900	2.44900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.35100	1.35100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.90100	8.90100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.90100	6.90100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.90100	4.90100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.90100	2.90100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	14,644
11/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.90400	0.90300	0.11062	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.17800	0.17600	1.12360	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.07900	0.07700	2.53165	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.09900	1.09900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.09900	2.09900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.09900	3.09900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.95100	8.95100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.95100	6.95100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.95100	4.95100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.95100	2.95100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / 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
11/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.95300	0.95300	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.14600	0.14500	0.68493	0.00000	0.0000	30,000
11/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.04900	1.04900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.04900	2.04900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.04900	3.04900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.35100	9.35100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.35100	7.35100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.35100	5.35100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.35100	3.35100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.02800	0.02700	3.57143	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.37900	0.37800	0.26385	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.65400	0.65300	0.15291	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.64900	1.64900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.64900	2.64900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.40100	9.40100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.40100	7.40100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.40100	5.40100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.40100	3.40100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.40100	1.40100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.02300	0.02200	4.34783	0.00000	0.0000	2,040
11/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.42400	0.42300	0.23585	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.60500	0.60500	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.59900	1.59900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.59900	2.59900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.10100	8.10100	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
11/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.10100	6.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.10100	4.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.10100	2.10100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.89900	3.89900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.15100	2.15100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
11/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.55100	2.55100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.25100	2.25100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.60100	2.60100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	2,423
11/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.85400	0.85400	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.95100	1.95100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
11/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.65900	0.65800	0.15175	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	15,000
11/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.85100	1.85100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
11/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
11/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.75600	0.75600	0.00000	0.00000	0.0000	500
11/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.05100	2.05100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
11/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.61000	0.61000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	6,534
11/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.04240	7.04220	0.00284	7.04000	6.9850	72,500
11/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04900	0.04900	0.00000	0.00000	0.0000	33,350
11/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.00700	1.00700	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.04500	0.04600	2.22222	0.00000	0.0000	340
11/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.05300	1.05400	0.09497	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.05200	0.05300	1.92308	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.96000	0.96100	0.10417	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.48200	1.48300	0.06748	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	30,000
11/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.45900	3.45900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
11/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.41100	0.41100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.15300	0.15300	0.00000	0.00000	0.0000	33,350
11/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.38600	1.38600	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
11/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.56700	0.56700	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.10900	0.10900	0.00000	0.00000	0.0000	12,000
11/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.60800	0.60800	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.10000	0.10000	0.00000	0.00000	0.0000	371
11/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.65000	0.65000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	500
11/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.37500	0.37500	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16700	0.16700	0.00000	0.00000	0.0000	7,500
11/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.27500	0.27500	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21700	0.21700	0.00000	0.00000	0.0000	1,200
11/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.48700	0.48700	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.12900	0.12900	0.00000	0.00000	0.0000	65
11/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.13430	7.13330	0.01402	0.00000	0.0000	15,119
11/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.22100	0.22100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.53700	0.53800	0.18622	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20800	0.20800	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.57400	0.57500	0.17422	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.23500	0.23400	0.42553	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.50100	0.50100	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.57900	0.57900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14500	0.14600	0.68966	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.23340	7.23190	0.02074	0.00000	0.0000	288
11/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.19100	0.19000	0.52356	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.00800	1.00800	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.18300	0.18200	0.54645	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.05000	1.05000	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19900	0.19900	0.00000	0.00000	0.0000	0
11/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.96600	0.96700	0.10352	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.24160	9.24470	0.03354	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64900	1.65100	0.12129	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.60700	1.60600	0.06223	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.63200	1.63400	0.12255	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64000	1.63900	0.06098	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66700	1.66900	0.11998	0.00000	0.0000	0
11/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.57500	1.57400	0.06349	0.00000	0.0000	0
11/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.15200	11.20080	0.43759	11.20450	11.1430	23,409
11/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
11/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.77100	0.72400	6.09598	0.00000	0.0000	0
11/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.72400	0.67700	6.49171	0.00000	0.0000	0
11/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	50
11/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.29190	11.34110	0.43571	0.00000	0.0000	22,654
11/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.20000	0.21100	5.50000	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.70800	0.67000	5.36723	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.18800	0.19800	5.31915	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.74600	0.70700	5.22788	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
11/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.21300	0.22400	5.16432	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67100	0.63300	5.66319	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.46300	0.43000	7.12743	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	870
11/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.33900	1.29400	3.36072	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	870
11/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.86500	0.82400	4.73988	0.00000	0.0000	0
11/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.15700	0.16500	5.09554	0.00000	0.0000	150
11/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.42850	11.47630	0.41825	0.00000	0.0000	1,568
11/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.35000	0.36300	3.71429	0.00000	0.0000	0
11/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.77200	0.73700	4.53368	0.00000	0.0000	0
11/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.33500	0.34800	3.88060	0.00000	0.0000	0
11/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.80700	0.77200	4.33705	0.00000	0.0000	0
11/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.36500	0.37800	3.56164	0.00000	0.0000	0
11/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.73700	0.70200	4.74898	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08440	0.08430	0.11848	0.00000	0.0000	286
11/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00134	0.00128	4.47761	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00294	0.00298	1.36054	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00011	0.00010	9.09091	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01171	0.01180	0.76857	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00846	0.00836	1.18203	0.00000	0.0000	0
11/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00006	0.00006	0.00000	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08570	0.08550	0.23337	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00341	0.00329	3.51906	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00471	0.00479	1.69851	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00118	0.00113	4.23729	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01248	0.01263	1.20192	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00934	0.00916	1.92719	0.00000	0.0000	0
11/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00064	0.00066	3.12500	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.51490	9.50360	0.11876	9.52900	9.5080	11,468
11/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.68500	10.69600	0.10295	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.68500	8.69600	0.12666	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.68500	6.69600	0.16455	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.68500	4.69600	0.23479	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.68500	2.69600	0.40968	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.68500	1.69600	0.65282	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.69600	0.70600	1.43678	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.35400	0.34300	3.10734	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
11/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.03900	0.03900	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.31500	1.30400	0.83650	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.53500	2.54600	0.43393	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.73500	10.74600	0.10247	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.73500	8.74600	0.12593	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.73500	6.74600	0.16333	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.73500	4.74600	0.23231	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.73500	2.74600	0.40219	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.73500	1.74600	0.63401	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.74400	0.75400	1.34409	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.31300	0.30300	3.19489	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.04800	0.04900	2.08333	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.26500	1.25400	0.86957	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.43500	11.44600	0.09620	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.43500	9.44600	0.11659	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.43500	7.44600	0.14795	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.43500	5.44600	0.20239	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.43500	3.44600	0.32023	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.43500	2.44600	0.45175	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.43600	1.44700	0.76602	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.02800	0.02500	10.71429	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.46300	0.47100	1.72786	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.57700	0.56600	1.90641	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.33500	11.34600	0.09704	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.33500	9.34600	0.11784	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
11/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.33500	7.34600	0.14997	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.33500	5.34600	0.20619	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.33500	3.34600	0.32984	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.33500	2.34600	0.47109	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.33600	1.34700	0.82335	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	750
11/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.37600	0.38300	1.86170	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.67200	0.66100	1.63690	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.48500	10.49600	0.10491	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.48500	8.49600	0.12964	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.48500	6.49600	0.16962	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.48500	4.49600	0.24526	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.48500	2.49600	0.44266	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.48600	1.49700	0.74024	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.50900	0.51700	1.57171	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.53100	0.51900	2.25989	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.51500	1.50400	0.72607	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.58500	10.59600	0.10392	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.58500	8.59600	0.12813	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.58500	6.59600	0.16705	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.58500	4.59600	0.23991	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.58500	2.59600	0.42553	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.58600	1.59600	0.63052	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.01600	0.01400	12.50000	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
11/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.60100	0.61000	1.49750	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.44000	0.42900	2.50000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.41500	1.40400	0.77739	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.88500	10.89600	0.10106	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.88500	8.89600	0.12380	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.88500	6.89600	0.15977	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.88500	4.89600	0.22518	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.88500	2.89600	0.38128	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.88500	1.89600	0.58355	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.89000	0.90100	1.23596	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.20300	0.19300	4.92611	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08800	0.08900	1.13636	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.11600	1.10400	1.07527	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.03500	11.04600	0.09968	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.03500	9.04600	0.12175	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.03500	7.04600	0.15636	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.03500	5.04600	0.21847	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.03500	3.04600	0.36244	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.03500	2.04600	0.54054	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.03800	1.04900	1.05973	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.12000	0.11200	6.66667	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.15500	0.15800	1.93548	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.96600	0.95500	1.13872	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.33500	10.34600	0.10643	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.33500	8.34600	0.13197	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
11/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.33500	6.34600	0.17364	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.33500	4.34600	0.25375	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.66500	1.65400	0.66066	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.38500	10.39600	0.10592	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.38500	8.39600	0.13119	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.38500	6.39600	0.17228	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.38500	4.39600	0.25086	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.38500	2.39600	0.46122	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.38600	1.39700	0.79365	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.03400	0.03100	8.82353	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.41900	0.42700	1.90931	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.62500	0.61300	1.92000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.61500	1.60400	0.68111	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.43500	10.44600	0.10541	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.43500	8.44600	0.13041	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.43500	6.44600	0.17094	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.43500	4.44600	0.24803	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.56500	1.55400	0.70288	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.79300	0.80300	1.26103	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	60
11/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.10100	0.09400	6.93069	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.18600	0.19000	2.15054	0.00000	0.0000	750
11/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.27400	0.26400	3.64964	0.00000	0.0000	0
11/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.05900	0.06000	1.69492	0.00000	0.0000	1,125
11/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.62970	9.61900	0.11111	9.62000	9.6200	11,507
11/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.22100	0.21500	2.71493	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.39100	0.39600	1.27877	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.20500	0.20000	2.43902	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42500	0.43100	1.41176	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
11/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.23800	0.23200	2.52101	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.35800	0.36300	1.39665	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.22100	0.22400	1.35747	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.35100	0.34300	2.27920	0.00000	0.0000	10,429
11/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.86200	0.87000	0.92807	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.09200	0.08900	3.26087	0.00000	0.0000	14,937
11/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.95000	0.95800	0.84211	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.08000	0.07700	3.75000	0.00000	0.0000	4,508
11/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.61200	0.61800	0.98039	0.00000	0.0000	0
11/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.14200	0.13700	3.52113	0.00000	0.0000	100
11/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.74140	9.72980	0.11908	0.00000	0.0000	5,820
11/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.36500	0.35900	1.64384	0.00000	0.0000	0
11/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.42400	0.42900	1.17925	0.00000	0.0000	0
11/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.34600	0.34000	1.73410	0.00000	0.0000	0
11/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.45500	0.46000	1.09890	0.00000	0.0000	0
11/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.38400	0.37800	1.56250	0.00000	0.0000	0
11/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.39300	0.39800	1.27226	0.00000	0.0000	0
11/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.93410	6.91720	0.24372	0.00000	0.0000	14,802
11/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.10400	0.09300	10.57692	0.00000	0.0000	0
11/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.07000	0.07600	8.57143	0.00000	0.0000	0
11/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	0
11/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.08100	0.07200	11.11111	0.00000	0.0000	200
11/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.93810	6.92300	0.21764	0.00000	0.0000	831
11/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.33100	0.32000	3.32326	0.00000	0.0000	0
11/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.09300	0.09700	4.30108	0.00000	0.0000	0
11/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.29300	0.28200	3.75427	0.00000	0.0000	0
11/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.10500	0.10900	3.80952	0.00000	0.0000	0
11/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.37000	0.35800	3.24324	0.00000	0.0000	0
11/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.08200	0.08500	3.65854	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.94480	6.93040	0.20735	0.00000	0.0000	70
11/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.42800	0.41700	2.57009	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13300	0.13700	3.00752	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.39100	0.38100	2.55754	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14600	0.15100	3.42466	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.46600	0.45500	2.36052	0.00000	0.0000	0
11/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12100	0.12500	3.30579	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.95140	6.93560	0.22729	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.47500	0.46400	2.31579	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.17400	0.17800	2.29885	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.44000	0.42900	2.50000	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.18900	0.19300	2.11640	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.51200	0.50000	2.34375	0.00000	0.0000	0
11/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16100	0.16400	1.86335	0.00000	0.0000	0
11/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.41980	7.39380	0.35041	0.00000	0.0000	0
11/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.90300	0.88500	1.99336	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
11/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.78300	0.79100	1.02171	0.00000	0.0000	0
11/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.88200	0.86500	1.92744	0.00000	0.0000	0
11/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.81200	0.82100	1.10837	0.00000	0.0000	0
11/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.92400	0.90700	1.83983	0.00000	0.0000	0
11/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.75400	0.76300	1.19363	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.92810	6.91850	0.13857	0.00000	0.0000	654
11/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.77300	0.78300	1.29366	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.82200	0.83200	1.21655	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
11/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.72300	0.73300	1.38313	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.00370	6.99410	0.13707	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.16000	0.15600	2.50000	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.20600	0.21200	2.91262	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.14100	0.13800	2.12766	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.23700	0.24400	2.95359	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.18100	0.17600	2.76243	0.00000	0.0000	0
11/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.17700	0.18200	2.82486	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.15920	7.13750	0.30311	0.00000	0.0000	150
11/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17200	0.15700	8.72093	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06300	0.07000	11.11111	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.13900	0.12500	10.07194	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08000	0.08800	10.00000	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.20900	0.19200	8.13397	0.00000	0.0000	0
11/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.05000	0.05500	10.00000	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.26150	7.23980	0.29884	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.24500	0.23400	4.48980	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23400	0.24400	4.27350	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22500	0.21400	4.88889	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26400	0.27400	3.78788	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.27200	0.25900	4.77941	0.00000	0.0000	0
11/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21100	0.21900	3.79147	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13			Foreign Exchange Future	13,741.47000	13,740.84000	0.00458	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	241.50000	240.90000	0.24845	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	241.50000	240.90000	0.24845	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	241.50000	240.90000	0.24845	0.00000	0.0000	0
11/11/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.10000	100.00000	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14			Foreign Exchange Future	13,930.83000	13,930.67000	0.00115	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	332.00000	331.80000	0.06024	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	1.20000	1.10000	8.33333	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	332.00000	331.80000	0.06024	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	1.20000	1.10000	8.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
11/11/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	332.00000	331.80000	0.06024	0.00000	0.0000	0
11/11/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	1.20000	1.10000	8.33333	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.04820	1.04930	0.10494	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.05110	0.05190	1.56556	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00290	0.00260	10.34483	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.01670	0.01700	1.79641	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01850	0.01770	4.32432	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.09870	0.09980	1.11449	0.00000	0.0000	0
11/11/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00050	0.00050	0.00000	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.06570	1.06750	0.16890	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.04280	0.04380	2.33645	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02710	0.02630	2.95203	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02310	0.02360	2.16450	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05740	0.05610	2.26481	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07620	0.07750	1.70604	0.00000	0.0000	0
11/11/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.01050	0.01000	4.76190	0.00000	0.0000	0

Future Open Interest

447,216

Option Open Interest

519,807

Total

967,023