



Currency Future & Options High/Low

High/Low for: 12/01/2010

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
12/01/2010	\$ / R 2010/03/15			Foreign Exchange Future	7.44040	7.53540	1.27681	7.59200	7.4530	280,805
12/01/2010	\$ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.50	P	Foreign Exchange Future	9.06000	8.96500	1.04857	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.06000	6.96500	1.34561	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.25	P	Foreign Exchange Future	8.81000	8.71500	1.07832	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.25	P	Foreign Exchange Future	6.81000	6.71500	1.39501	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.25	C	Foreign Exchange Future	0.05200	0.06100	17.30769	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.86200	0.77600	9.97680	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.33200	0.39300	18.37349	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.14200	0.10800	23.94366	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	1.19400	1.28800	7.87270	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	2.19100	2.28600	4.33592	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	3.19000	3.28500	2.97806	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.00	P	Foreign Exchange Future	8.56000	8.46500	1.10981	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.50600	0.58300	15.21739	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.06600	0.04800	27.27273	0.00000	0.0000	9,671
12/01/2010	\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	1.44200	1.53700	6.58807	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	2.44000	2.53500	3.89344	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	3.44000	3.53500	2.76163	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.05	P	Foreign Exchange Future	8.61000	8.51500	1.10337	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.05	P	Foreign Exchange Future	6.61000	6.51500	1.43722	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	3.39000	3.48500	2.80236	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
12/01/2010	\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.15	P	Foreign Exchange Future	8.71000	8.61500	1.09070	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.15	P	Foreign Exchange Future	4.71000	4.61500	2.01699	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.39700	0.46500	17.12846	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.10700	0.08000	25.23364	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	1.29300	1.38800	7.34725	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	3.29000	3.38500	2.88754	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.45	P	Foreign Exchange Future	9.01000	8.91500	1.05438	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.01000	6.91500	1.35521	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.65	P	Foreign Exchange Future	9.21000	9.11500	1.03149	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.21000	7.11500	1.31761	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.23700	1.14700	7.27567	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.79100	1.88600	5.30430	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.79000	2.88500	3.40502	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.60	P	Foreign Exchange Future	9.16000	9.06500	1.03712	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.16000	7.06500	1.32682	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.55	P	Foreign Exchange Future	9.11000	9.01500	1.04281	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.11000	7.01500	1.33615	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.35	P	Foreign Exchange Future	8.91000	8.81500	1.06622	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.35	P	Foreign Exchange Future	6.91000	6.81500	1.37482	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.40	P	Foreign Exchange Future	8.96000	8.86500	1.06027	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	6.96000	6.86500	1.36494	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.30	P	Foreign Exchange Future	8.86000	8.76500	1.07223	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.30	P	Foreign Exchange Future	6.86000	6.76500	1.38484	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
12/01/2010	\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	1.14400	1.23900	8.30420	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.30	C	Foreign Exchange Future	2.14100	2.23600	4.43718	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.30	C	Foreign Exchange Future	3.14000	3.23500	3.02548	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.20	P	Foreign Exchange Future	8.76000	8.66500	1.08447	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.20	P	Foreign Exchange Future	6.76000	6.66500	1.40533	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	16.10	P	Foreign Exchange Future	8.66000	8.56500	1.09700	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.10	P	Foreign Exchange Future	6.66000	6.56500	1.42643	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.16000	5.06500	1.84109	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	3.34000	3.43500	2.84431	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.20	C	Foreign Exchange Future	0.05700	0.06700	17.54386	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.81700	0.73200	10.40392	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.20	C	Foreign Exchange Future	0.36300	0.42800	17.90634	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.12300	0.09300	24.39024	0.00000	0.0000	5,110
12/01/2010	\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	1.24300	1.33800	7.64280	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.20	C	Foreign Exchange Future	2.24100	2.33600	4.23918	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.20	C	Foreign Exchange Future	3.24000	3.33500	2.93210	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.35	C	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.95400	0.86700	9.11950	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.35	C	Foreign Exchange Future	0.27400	0.32700	19.34307	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.18400	0.14200	22.82609	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	1.09500	1.18900	8.58447	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.35	C	Foreign Exchange Future	2.09100	2.18600	4.54328	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.35	C	Foreign Exchange Future	3.09000	3.18500	3.07443	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.85300	0.94400	10.66823	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.84100	1.93600	5.16024	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.84000	2.93500	3.34507	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.45	C	Foreign Exchange Future	0.22300	0.26900	20.62780	0.00000	0.0000	125

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
12/01/2010	\$ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.23300	0.18400	21.03004	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.99600	1.09000	9.43775	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.99100	2.08600	4.77147	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.99000	3.08500	3.17726	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.04000	0.04700	17.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.00000	0.91200	8.80000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.40	C	Foreign Exchange Future	0.24800	0.29700	19.75806	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.20800	0.16200	22.11538	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	2.04100	2.13600	4.65458	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	3.04000	3.13500	3.12500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.94800	1.04100	9.81013	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.94100	2.03600	4.89438	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.94000	3.03500	3.23129	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	5.61000	5.51500	1.69340	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.90000	0.99200	10.22222	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.89100	1.98600	5.02380	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.89000	2.98500	3.28720	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.20	P	Foreign Exchange Future	4.76000	4.66500	1.99580	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.02500	0.02900	16.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.28500	1.19400	7.08171	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.70	C	Foreign Exchange Future	0.14000	0.16700	19.28571	0.00000	0.0000	1,147
12/01/2010	\$ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.40000	0.33200	17.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.76100	0.85000	11.69514	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.74100	1.83600	5.45663	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.74000	2.83500	3.46715	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.75	C	Foreign Exchange Future	0.12800	0.15200	18.75000	0.00000	0.0000	4,010
12/01/2010	\$ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.43800	0.36700	16.21005	0.00000	0.0000	100
12/01/2010	\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.71600	0.80300	12.15084	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.02600	0.01800	30.76923	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.69100	1.78600	5.61798	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.69000	2.78500	3.53160	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	1.62600	1.53300	5.71956	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.46800	0.54200	15.81197	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.07800	0.05700	26.92308	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	1.39200	1.48700	6.82471	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	2.39000	2.48500	3.97490	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.85	C	Foreign Exchange Future	0.10600	0.12600	18.86792	0.00000	0.0000	9,000
12/01/2010	\$ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.51600	0.44100	14.53488	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.62800	0.71300	13.53503	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.03800	0.02800	26.31579	0.00000	0.0000	5,000
12/01/2010	\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.59200	1.68600	5.90452	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.59000	2.68500	3.66795	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.90	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.90	P	Foreign Exchange Future	1.47900	1.38700	6.22042	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.58600	0.66800	13.99317	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.04600	0.03300	28.26087	0.00000	0.0000	670
12/01/2010	\$ / R 2010/03/15	5.90	C	Foreign Exchange Future	1.54200	1.63700	6.16083	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.54600	0.62500	14.46886	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.05600	0.04000	28.57143	0.00000	0.0000	500
12/01/2010	\$ / R 2010/03/15	5.95	C	Foreign Exchange Future	1.49200	1.58700	6.36729	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.95	C	Foreign Exchange Future	2.49000	2.58500	3.81526	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	5.66000	5.56500	1.67845	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.10	P	Foreign Exchange Future	4.66000	4.56500	2.03863	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.43200	0.50300	16.43519	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.09200	0.06800	26.08696	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	1.34300	1.43700	6.99926	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	2.34100	2.43500	4.01538	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.00	P	Foreign Exchange Future	4.56000	4.46500	2.08333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.30	C	Foreign Exchange Future	0.30200	0.35900	18.87417	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
12/01/2010	\$ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.16200	0.12400	23.45679	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.40	P	Foreign Exchange Future	7.96000	7.86500	1.19347	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	1.04600	1.14000	8.98662	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.90	C	Foreign Exchange Future	2.54000	2.63500	3.74016	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	4.04000	4.13500	2.35149	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.65	P	Foreign Exchange Future	8.21000	8.11500	1.15713	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.21000	5.11500	1.82342	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.80700	0.89700	11.15242	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	2.29100	2.38500	4.10301	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.79000	3.88500	2.50660	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.50	C	Foreign Exchange Future	0.20300	0.24200	19.21182	0.00000	0.0000	8,029
12/01/2010	\$ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.26300	0.20700	21.29278	0.00000	0.0000	200
12/01/2010	\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	16,483
12/01/2010	\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	1.72400	1.63100	5.39443	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.25	P	Foreign Exchange Future	4.81000	4.71500	1.97505	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.55	C	Foreign Exchange Future	0.18500	0.22100	19.45946	0.00000	0.0000	15,915
12/01/2010	\$ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.29500	0.23600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.60	C	Foreign Exchange Future	0.16900	0.20100	18.93491	0.00000	0.0000	248
12/01/2010	\$ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.32900	0.26600	19.14894	0.00000	0.0000	220
12/01/2010	\$ / R 2010/03/15	9.55	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.55	P	Foreign Exchange Future	2.11800	2.02400	4.43815	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.45	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.45	P	Foreign Exchange Future	2.02000	1.92600	4.65347	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.65	C	Foreign Exchange Future	0.15400	0.18300	18.83117	0.00000	0.0000	279
12/01/2010	\$ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.36400	0.29800	18.13187	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.90	C	Foreign Exchange Future	0.09700	0.11500	18.55670	0.00000	0.0000	5,000
12/01/2010	\$ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.55700	0.48000	13.82406	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.01000	4.91500	1.89621	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.05	C	Foreign Exchange Future	0.07400	0.08800	18.91892	0.00000	0.0000	5,000
12/01/2010	\$ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.68400	0.60300	11.84211	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.26000	5.16500	1.80608	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.30	C	Foreign Exchange Future	0.04800	0.05600	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.90800	0.82100	9.58150	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
12/01/2010	\$ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.35	P	Foreign Exchange Future	4.91000	4.81500	1.93483	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.65	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.65	P	Foreign Exchange Future	2.21600	2.12300	4.19675	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.95	C	Foreign Exchange Future	0.08800	0.10500	19.31818	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.59800	0.52000	13.04348	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	4.96000	4.86500	1.91532	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.00	C	Foreign Exchange Future	0.08100	0.09600	18.51852	0.00000	0.0000	40
12/01/2010	\$ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.64100	0.56100	12.48050	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.15	C	Foreign Exchange Future	0.06200	0.07300	17.74194	0.00000	0.0000	279
12/01/2010	\$ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.77200	0.68800	10.88083	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.06000	4.96500	1.87747	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.10	P	Foreign Exchange Future	2.66300	2.56800	3.56741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.00	P	Foreign Exchange Future	2.56300	2.46900	3.66758	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.90	P	Foreign Exchange Future	2.46400	2.37000	3.81494	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.10	C	Foreign Exchange Future	0.06700	0.08000	19.40299	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.72700	0.64500	11.27923	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.90	P	Foreign Exchange Future	5.46000	5.36500	1.73993	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.20	P	Foreign Exchange Future	2.76200	2.66700	3.43954	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	15,890
12/01/2010	\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.09400	1.00500	8.13528	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.41000	5.31500	1.75601	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.04700	0.95900	8.40497	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.95	P	Foreign Exchange Future	5.51000	5.41500	1.72414	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.03200	0.03700	15.62500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.14200	1.05200	7.88091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	5.56000	5.46500	1.70863	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	2.96100	2.86700	3.17460	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.30	P	Foreign Exchange Future	2.86200	2.76700	3.31936	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.02900	0.03400	17.24138	0.00000	0.0000	1
12/01/2010	\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.18900	1.09900	7.56939	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	5.71000	5.61500	1.66375	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.33400	1.24200	6.89655	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.65	P	Foreign Exchange Future	6.21000	6.11500	1.52979	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	1.57700	1.48400	5.89727	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	5.81000	5.71500	1.63511	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.11100	3.01600	3.05368	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.43000	1.33900	6.36364	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.60	P	Foreign Exchange Future	6.16000	6.06500	1.54221	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.35	P	Foreign Exchange Future	5.91000	5.81500	1.60745	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.21100	3.11600	2.95858	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.95	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.95	P	Foreign Exchange Future	1.52800	1.43500	6.08639	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.20	P	Foreign Exchange Future	5.76000	5.66500	1.64931	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.06100	2.96600	3.10356	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.80	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	8.80	P	Foreign Exchange Future	1.38200	1.29000	6.65702	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.50	P	Foreign Exchange Future	6.06000	5.96500	1.56766	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.30	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.30	P	Foreign Exchange Future	1.87100	1.77800	4.97060	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.40	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.40	P	Foreign Exchange Future	1.97000	1.87600	4.77157	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.80	P	Foreign Exchange Future	6.36000	6.26500	1.49371	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.60	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.60	P	Foreign Exchange Future	2.16700	2.07300	4.33779	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.00	P	Foreign Exchange Future	6.56000	6.46500	1.44817	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.90	P	Foreign Exchange Future	4.46000	4.36500	2.13004	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.80	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.80	P	Foreign Exchange Future	2.36500	2.27100	3.97463	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	14.15	P	Foreign Exchange Future	6.71000	6.61500	1.41580	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
12/01/2010	\$ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.05	P	Foreign Exchange Future	4.61000	4.51500	2.06074	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.95	P	Foreign Exchange Future	4.51000	4.41500	2.10643	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.90	P	Foreign Exchange Future	6.46000	6.36500	1.47059	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.80	P	Foreign Exchange Future	4.36000	4.26500	2.17890	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.70	P	Foreign Exchange Future	4.26000	4.16500	2.23005	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.70	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.70	P	Foreign Exchange Future	2.26600	2.17200	4.14828	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.95	P	Foreign Exchange Future	6.51000	6.41500	1.45929	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.85	P	Foreign Exchange Future	4.41000	4.31500	2.15420	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.75	P	Foreign Exchange Future	4.31000	4.21500	2.20418	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.65	P	Foreign Exchange Future	4.21000	4.11500	2.25653	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.55	P	Foreign Exchange Future	4.11000	4.01500	2.31144	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.30	P	Foreign Exchange Future	5.86000	5.76500	1.62116	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.16100	3.06600	3.00538	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	1.67500	1.58200	5.55224	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.40	P	Foreign Exchange Future	5.96000	5.86500	1.59396	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.90	P	Foreign Exchange Future	3.46100	3.36600	2.74487	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.80	P	Foreign Exchange Future	3.36100	3.26600	2.82654	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.26100	3.16600	2.91322	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.20	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.20	P	Foreign Exchange Future	1.77300	1.68000	5.24535	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.45	P	Foreign Exchange Future	6.01000	5.91500	1.58070	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.31100	3.21600	2.86922	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	1.82200	1.72900	5.10428	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/03/15	13.55	P	Foreign Exchange Future	6.11000	6.01500	1.55483	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.45	P	Foreign Exchange Future	4.01000	3.91500	2.36908	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.35	P	Foreign Exchange Future	3.91000	3.81500	2.42967	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	3.81000	3.71500	2.49344	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	3.71000	3.61500	2.56065	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,483
12/01/2010	\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	3.61000	3.51500	2.63158	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.95	P	Foreign Exchange Future	3.51000	3.41600	2.67806	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.41100	3.31600	2.78511	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.35	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.35	P	Foreign Exchange Future	1.92100	1.82700	4.89328	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.70	P	Foreign Exchange Future	6.26000	6.16500	1.51757	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.60	P	Foreign Exchange Future	4.16000	4.06500	2.28365	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.50	P	Foreign Exchange Future	4.06000	3.96500	2.33990	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.40	P	Foreign Exchange Future	3.96000	3.86500	2.39899	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.30	P	Foreign Exchange Future	3.86000	3.76500	2.46114	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.20	P	Foreign Exchange Future	3.76000	3.66500	2.52660	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	3.66000	3.56500	2.59563	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.50	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.50	P	Foreign Exchange Future	2.06900	1.97500	4.54326	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.11000	5.01500	1.85910	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.01100	2.91700	3.12189	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.35	P	Foreign Exchange Future	2.91200	2.81700	3.26236	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.25	P	Foreign Exchange Future	2.81200	2.71700	3.37838	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.15	P	Foreign Exchange Future	2.71200	2.61800	3.46608	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	10.05	P	Foreign Exchange Future	2.61300	2.51800	3.63567	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
12/01/2010	\$ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.95	P	Foreign Exchange Future	2.51400	2.41900	3.77884	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.75	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.75	P	Foreign Exchange Future	2.31500	2.22100	4.06048	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,500
12/01/2010	\$ / R 2010/03/15	12.30	P	Foreign Exchange Future	4.86000	4.76500	1.95473	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	27,500
12/01/2010	\$ / R 2010/03/15	9.85	P	Foreign Exchange Future	2.41400	2.32000	3.89395	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.44	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.44	P	Foreign Exchange Future	4.00000	3.90500	2.37500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	3.56000	3.46500	2.66854	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.60	P	Foreign Exchange Future	8.16000	8.06500	1.16422	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.84000	3.93500	2.47396	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.55	P	Foreign Exchange Future	8.11000	8.01500	1.17139	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.89000	3.98500	2.44216	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.70	P	Foreign Exchange Future	8.26000	8.16500	1.15012	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.74000	3.83500	2.54011	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.80	P	Foreign Exchange Future	8.36000	8.26500	1.13636	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.80	C	Foreign Exchange Future	0.11600	0.13900	19.82759	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.47600	0.40400	15.12605	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.67200	0.75800	12.79762	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.03200	0.02300	28.12500	0.00000	0.0000	12,000
12/01/2010	\$ / R 2010/03/15	5.80	C	Foreign Exchange Future	1.64100	1.73600	5.78915	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.80	C	Foreign Exchange Future	2.64000	2.73500	3.59848	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.80	C	Foreign Exchange Future	3.64000	3.73500	2.60989	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.85	P	Foreign Exchange Future	8.41000	8.31500	1.12961	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.85	P	Foreign Exchange Future	6.41000	6.31500	1.48206	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.59000	3.68500	2.64624	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.90	P	Foreign Exchange Future	8.46000	8.36500	1.12293	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.90	C	Foreign Exchange Future	3.54000	3.63500	2.68362	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
12/01/2010	\$ / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.45	P	Foreign Exchange Future	8.01000	7.91500	1.18602	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.99000	4.08500	2.38095	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.50	P	Foreign Exchange Future	8.06000	7.96500	1.17866	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.94000	4.03500	2.41117	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.75	P	Foreign Exchange Future	8.31000	8.21500	1.14320	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	13.75	P	Foreign Exchange Future	6.31000	6.21500	1.50555	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.69000	3.78500	2.57453	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	15.95	P	Foreign Exchange Future	8.51000	8.41500	1.11633	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	3.49000	3.58500	2.72206	0.00000	0.0000	0
12/01/2010	\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14			Foreign Exchange Future	7.56940	7.66690	1.28808	7.72800	7.6730	39,452
12/01/2010	\$ / R 2010/06/14	8.40	C	Foreign Exchange Future	0.16200	0.17800	9.87654	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.99300	0.91100	8.25780	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.15	P	Foreign Exchange Future	8.58100	8.48300	1.14206	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.15	P	Foreign Exchange Future	6.58200	6.48400	1.48891	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	3.42000	3.51700	2.83626	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.20	P	Foreign Exchange Future	8.63100	8.53300	1.13544	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.20	P	Foreign Exchange Future	6.63200	6.53400	1.47768	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	3.37000	3.46700	2.87834	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.30	P	Foreign Exchange Future	8.73100	8.63300	1.12244	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.60	P	Foreign Exchange Future	9.03100	8.93300	1.08515	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.80	P	Foreign Exchange Future	9.23100	9.13300	1.06164	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.23100	7.13300	1.35528	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.25800	3.16100	2.97729	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/06/14	16.75	P	Foreign Exchange Future	9.18100	9.08300	1.06742	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.18100	7.08400	1.35079	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.20800	3.11200	2.99252	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.82700	1.92300	5.25452	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.82100	2.91800	3.43850	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.70	P	Foreign Exchange Future	9.13100	9.03300	1.07327	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.70	P	Foreign Exchange Future	7.13100	7.03400	1.36026	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.50	P	Foreign Exchange Future	8.93100	8.83300	1.09730	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.55	P	Foreign Exchange Future	8.98100	8.88300	1.09119	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.45	P	Foreign Exchange Future	8.88100	8.78300	1.10348	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.45	P	Foreign Exchange Future	6.88200	6.78400	1.42400	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.45	C	Foreign Exchange Future	0.42600	0.48200	13.14554	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.30700	0.26500	13.68078	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.45	C	Foreign Exchange Future	1.15300	1.24600	8.06592	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.45	P	Foreign Exchange Future	0.03400	0.02900	14.70588	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.45	C	Foreign Exchange Future	2.12400	2.22000	4.51977	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.45	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.45	C	Foreign Exchange Future	3.12000	3.21700	3.10897	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.35	P	Foreign Exchange Future	8.78100	8.68300	1.11605	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.35	P	Foreign Exchange Future	6.78200	6.68400	1.44500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.35	C	Foreign Exchange Future	1.24700	1.34000	7.45790	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.35	P	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.35	C	Foreign Exchange Future	2.22300	2.32000	4.36347	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.35	C	Foreign Exchange Future	3.22000	3.31700	3.01242	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.25	P	Foreign Exchange Future	8.68100	8.58300	1.12890	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.53800	0.60100	11.71004	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.21900	0.18400	15.98174	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	1.34200	1.43600	7.00447	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.02300	0.01900	17.39130	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
12/01/2010	\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	3.32000	3.41700	2.92169	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.30	P	Foreign Exchange Future	6.73200	6.63400	1.45573	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.23400	5.13700	1.85327	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.30	C	Foreign Exchange Future	0.17800	0.19600	10.11236	0.00000	0.0000	140
12/01/2010	\$ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.90900	0.82900	8.80088	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.30	C	Foreign Exchange Future	0.50800	0.57000	12.20472	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.23900	0.20300	15.06276	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.30	C	Foreign Exchange Future	1.29400	1.38800	7.26430	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.30	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.30	C	Foreign Exchange Future	2.27300	2.37000	4.26749	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.30	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.30	C	Foreign Exchange Future	3.27000	3.36700	2.96636	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.30	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.45	C	Foreign Exchange Future	0.15500	0.17000	9.67742	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.45	P	Foreign Exchange Future	1.03600	0.95300	8.01158	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.11900	0.13000	9.24370	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.30000	1.21300	6.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.03200	6.93400	1.39363	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	6.98200	6.88400	1.40361	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.55	P	Foreign Exchange Future	3.99800	3.90100	2.42621	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	6.93200	6.83400	1.41373	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.70	C	Foreign Exchange Future	0.12400	0.13500	8.87097	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.70	P	Foreign Exchange Future	1.25500	1.16800	6.93227	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.93400	1.01700	8.88651	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.06500	0.05000	23.07692	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.70	C	Foreign Exchange Future	1.87700	1.97300	5.11454	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.70	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.70	C	Foreign Exchange Future	2.87000	2.96800	3.41463	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.14800	0.16200	9.45946	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.07900	0.99500	7.78499	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.50	C	Foreign Exchange Future	0.40100	0.45500	13.46633	0.00000	0.0000	100
12/01/2010	\$ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.33200	0.28800	13.25301	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	2.07400	2.17100	4.67695	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	3.07000	3.16700	3.15961	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	5.48300	5.38600	1.76910	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.05	P	Foreign Exchange Future	4.49000	4.39300	2.16036	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	3.50400	3.40700	2.76826	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.14100	0.15500	9.92908	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.12200	1.03800	7.48663	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.55	C	Foreign Exchange Future	0.38100	0.42900	12.59843	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.36200	0.31200	13.81215	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	1.06200	1.15200	8.47458	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.04300	0.03500	18.60465	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	2.02500	2.12100	4.74074	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	3.02000	3.11800	3.24503	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	5.53300	5.43500	1.77119	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.10	P	Foreign Exchange Future	4.53900	4.44300	2.11500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	3.55300	3.45700	2.70194	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.13500	0.14800	9.62963	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.16600	1.08100	7.28988	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	1.01900	1.10600	8.53778	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.05000	0.03900	22.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.97500	2.07200	4.91139	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.97000	3.06800	3.29966	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	5.58300	5.48500	1.75533	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	3.60300	3.50600	2.69220	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.12900	0.14100	9.30233	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.21000	1.12400	7.10744	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.97600	1.06000	8.60656	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.05700	0.04300	24.56140	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.92600	2.02200	4.98442	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.92000	3.01800	3.35616	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.30	P	Foreign Exchange Future	5.73200	5.63500	1.69225	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.30	P	Foreign Exchange Future	4.73700	4.64000	2.04771	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
12/01/2010	\$ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.30	P	Foreign Exchange Future	3.75100	3.65400	2.58598	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.11400	0.12400	8.77193	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.34500	1.25700	6.54275	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.80	C	Foreign Exchange Future	0.29300	0.32500	10.92150	0.00000	0.0000	21,795
12/01/2010	\$ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.52400	0.45800	12.59542	0.00000	0.0000	200
12/01/2010	\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.85300	0.93300	9.37866	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.08400	0.06600	21.42857	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.77800	1.87400	5.39933	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.77100	2.86800	3.50054	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.85	C	Foreign Exchange Future	0.27800	0.30900	11.15108	0.00000	0.0000	450
12/01/2010	\$ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.55900	0.49200	11.98569	0.00000	0.0000	430
12/01/2010	\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.81400	0.89200	9.58231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.09500	0.07500	21.05263	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.72900	1.82500	5.55234	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.72100	2.81800	3.56487	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.40	P	Foreign Exchange Future	5.83200	5.73400	1.68038	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.40	P	Foreign Exchange Future	3.85000	3.75300	2.51948	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.10500	0.11400	8.57143	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	1.43600	1.34700	6.19777	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.90	C	Foreign Exchange Future	0.26400	0.29300	10.98485	0.00000	0.0000	55
12/01/2010	\$ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.59500	0.52600	11.59664	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.77600	0.85200	9.79381	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.10700	0.08500	20.56075	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.68000	1.77600	5.71429	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.67100	2.76800	3.63160	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.50	P	Foreign Exchange Future	5.93200	5.83400	1.65206	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.50	P	Foreign Exchange Future	3.94900	3.85200	2.45632	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.70	P	Foreign Exchange Future	6.13200	6.03400	1.59817	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.70	P	Foreign Exchange Future	5.13400	5.03700	1.88937	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.70	P	Foreign Exchange Future	4.14500	4.04900	2.31604	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.02800	0.03000	7.14286	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
12/01/2010	\$ / R 2010/06/14	10.70	P	Foreign Exchange Future	3.15900	3.06300	3.03894	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.65	P	Foreign Exchange Future	6.08200	5.98400	1.61131	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.08500	4.98800	1.90757	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.01500	0.01700	13.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.65	P	Foreign Exchange Future	4.09600	4.00000	2.34375	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.60100	0.66800	11.14809	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.18200	0.15100	17.03297	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	1.43800	1.53200	6.53686	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.01900	0.01500	21.05263	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	2.42200	2.51900	4.00495	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.60	P	Foreign Exchange Future	6.03200	5.93400	1.62467	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.60	P	Foreign Exchange Future	4.04700	3.95100	2.37213	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.03000	0.03200	6.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.06100	2.96500	3.13623	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.09000	0.09700	7.77778	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	1.62100	1.53000	5.61382	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.10	C	Foreign Exchange Future	0.21600	0.23900	10.64815	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.10	P	Foreign Exchange Future	0.74700	0.67200	10.04016	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.63400	0.70200	10.72555	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.16500	0.13500	18.18182	0.00000	0.0000	200
12/01/2010	\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	1.48600	1.58100	6.39300	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	2.47200	2.56900	3.92395	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.45	P	Foreign Exchange Future	5.88200	5.78400	1.66610	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.45	P	Foreign Exchange Future	3.89900	3.80200	2.48782	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.95	C	Foreign Exchange Future	0.25100	0.27800	10.75697	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.63200	0.56100	11.23418	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.73900	0.81300	10.01353	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.12000	0.09600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	1.63200	1.72700	5.82108	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	2.62100	2.71800	3.70088	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.35	P	Foreign Exchange Future	5.78200	5.68500	1.67762	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.35	P	Foreign Exchange Future	4.78700	4.69000	2.02632	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
12/01/2010	\$ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.35	P	Foreign Exchange Future	3.80000	3.70400	2.52632	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.10100	0.11000	8.91089	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	1.48200	1.39300	6.00540	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.10900	0.11900	9.17431	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.39000	1.30200	6.33094	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	5.43300	5.33600	1.78539	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.00	P	Foreign Exchange Future	4.44000	4.34400	2.16216	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.09700	0.10500	8.24742	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	1.52800	1.43800	5.89005	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.70300	0.77500	10.24182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.13400	0.10800	19.40299	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	1.58300	1.67800	6.00126	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	5.63300	5.53500	1.73975	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	3.65200	3.55500	2.65608	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.08400	0.09000	7.14286	0.00000	0.0000	21,795
12/01/2010	\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	1.71500	1.62300	5.36443	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.56900	0.63400	11.42355	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.20000	0.16700	16.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	1.39000	1.48400	6.76259	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.02100	0.01700	19.04762	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	2.37200	2.46900	4.08938	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.85	P	Foreign Exchange Future	4.29200	4.19700	2.21342	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.08100	0.08700	7.40741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	1.76200	1.67000	5.22134	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.09300	0.10100	8.60215	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	1.57400	1.48400	5.71792	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.35	C	Foreign Exchange Future	0.48000	0.53900	12.29167	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.26100	0.22200	14.94253	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.50	P	Foreign Exchange Future	7.93100	7.83300	1.23566	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.00	P	Foreign Exchange Future	6.43200	6.33400	1.52363	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	4.93600	4.83900	1.96515	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	3.45500	3.35800	2.80753	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	1.10600	1.19900	8.40868	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
12/01/2010	\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.03700	0.03200	13.51351	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	2.57100	2.66800	3.77285	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	4.06900	4.16700	2.40845	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.75	P	Foreign Exchange Future	8.18100	8.08300	1.19790	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.25	P	Foreign Exchange Future	6.68200	6.58400	1.46663	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	3.70200	3.60500	2.62021	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.25	C	Foreign Exchange Future	0.18600	0.20600	10.75269	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.86700	0.78900	8.99654	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.89400	0.97400	8.94855	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.07500	0.05700	24.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	2.32200	2.41900	4.17743	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.82000	3.91700	2.53927	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.30	C	Foreign Exchange Future	0.07800	0.08400	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.30	P	Foreign Exchange Future	1.80900	1.71700	5.08568	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.60	C	Foreign Exchange Future	0.36100	0.40400	11.91136	0.00000	0.0000	390
12/01/2010	\$ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.39200	0.33700	14.03061	0.00000	0.0000	130
12/01/2010	\$ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.25	P	Foreign Exchange Future	4.68800	4.59100	2.06911	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	21,978
12/01/2010	\$ / R 2010/06/14	11.90	P	Foreign Exchange Future	4.34200	4.24600	2.21096	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	21,978
12/01/2010	\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	1.66800	1.57700	5.45564	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.35	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.35	P	Foreign Exchange Future	1.85600	1.76400	4.95690	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.65	C	Foreign Exchange Future	0.34200	0.38100	11.40351	0.00000	0.0000	100
12/01/2010	\$ / R 2010/06/14	7.65	P	Foreign Exchange Future	0.42300	0.36400	13.94799	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.20	P	Foreign Exchange Future	4.63800	4.54200	2.06986	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.60	C	Foreign Exchange Future	0.06300	0.06800	7.93651	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.60	P	Foreign Exchange Future	2.09400	2.00100	4.44126	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.50	C	Foreign Exchange Future	0.06800	0.07300	7.35294	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.50	P	Foreign Exchange Future	1.99900	1.90600	4.65233	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.70	C	Foreign Exchange Future	0.32500	0.36100	11.07692	0.00000	0.0000	600
12/01/2010	\$ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.45600	0.39400	13.59649	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.65	C	Foreign Exchange Future	0.06000	0.06600	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.65	P	Foreign Exchange Future	2.14100	2.04900	4.29706	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.55	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.55	P	Foreign Exchange Future	2.04600	1.95300	4.54545	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
12/01/2010	\$ / R 2010/06/14	9.45	C	Foreign Exchange Future	0.07000	0.07500	7.14286	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.45	P	Foreign Exchange Future	1.95100	1.85800	4.76679	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.75	C	Foreign Exchange Future	0.30800	0.34300	11.36364	0.00000	0.0000	33
12/01/2010	\$ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.48900	0.42600	12.88344	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	4.98500	4.88800	1.94584	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.15	C	Foreign Exchange Future	0.20500	0.22700	10.73171	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.78600	0.71000	9.66921	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.18400	5.08700	1.87114	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.02900	0.03100	6.89655	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.11000	3.01400	3.08682	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.03100	0.03300	6.45161	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.01200	2.91600	3.18725	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.45	P	Foreign Exchange Future	2.91400	2.81900	3.26012	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.35	C	Foreign Exchange Future	0.17000	0.18700	10.00000	0.00000	0.0000	1,900
12/01/2010	\$ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.95100	0.87000	8.51735	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.03500	4.93800	1.92651	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	2.96300	2.86800	3.20621	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.03400	0.03700	8.82353	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.40	P	Foreign Exchange Future	2.86500	2.77000	3.31588	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.20	C	Foreign Exchange Future	0.19600	0.21600	10.20408	0.00000	0.0000	139
12/01/2010	\$ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.82700	0.74900	9.43168	0.00000	0.0000	4
12/01/2010	\$ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.45	P	Foreign Exchange Future	4.88600	4.78900	1.98526	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.35	P	Foreign Exchange Future	2.81700	2.72100	3.40788	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.25	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.25	P	Foreign Exchange Future	2.71900	2.62400	3.49393	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.15	P	Foreign Exchange Future	2.62200	2.52700	3.62319	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.05	C	Foreign Exchange Future	0.04400	0.04800	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.05	P	Foreign Exchange Future	2.52500	2.43100	3.72277	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.95	C	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.95	P	Foreign Exchange Future	2.42900	2.33500	3.86991	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.85	C	Foreign Exchange Future	0.05100	0.05600	9.80392	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.85	P	Foreign Exchange Future	2.33200	2.23900	3.98799	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.75	C	Foreign Exchange Future	0.05600	0.06100	8.92857	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.75	P	Foreign Exchange Future	2.23700	2.14400	4.15735	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.05	C	Foreign Exchange Future	0.22700	0.25100	10.57269	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.70800	0.63400	10.45198	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	26,596

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/06/14	12.15	P	Foreign Exchange Future	4.58900	4.49200	2.11375	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.40	C	Foreign Exchange Future	0.07300	0.07800	6.84932	0.00000	0.0000	26,596
12/01/2010	\$ / R 2010/06/14	9.40	P	Foreign Exchange Future	1.90400	1.81100	4.88445	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	12.40	P	Foreign Exchange Future	4.83600	4.73900	2.00579	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.30	P	Foreign Exchange Future	2.76800	2.67300	3.43208	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.20	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.20	P	Foreign Exchange Future	2.67100	2.57600	3.55672	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.10	C	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.10	P	Foreign Exchange Future	2.57400	2.47900	3.69075	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.90	C	Foreign Exchange Future	0.04900	0.05400	10.20408	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.90	P	Foreign Exchange Future	2.38000	2.28700	3.90756	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.80	C	Foreign Exchange Future	0.05300	0.05800	9.43396	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.80	P	Foreign Exchange Future	2.28400	2.19100	4.07180	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.70	C	Foreign Exchange Future	0.05800	0.06300	8.62069	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	9.70	P	Foreign Exchange Future	2.18900	2.09600	4.24852	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.00	C	Foreign Exchange Future	0.23800	0.26400	10.92437	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.66900	0.59700	10.76233	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.00	C	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	10.00	P	Foreign Exchange Future	2.47700	2.38300	3.79491	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.70	P	Foreign Exchange Future	8.13100	8.03300	1.20526	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.70	C	Foreign Exchange Future	3.86900	3.96700	2.53295	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.75	P	Foreign Exchange Future	6.18200	6.08400	1.58525	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.75	P	Foreign Exchange Future	4.19400	4.09800	2.28898	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.80	P	Foreign Exchange Future	8.23100	8.13300	1.19062	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.80	P	Foreign Exchange Future	6.23200	6.13400	1.57253	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.80	P	Foreign Exchange Future	4.24300	4.14700	2.26255	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.77000	3.86700	2.57294	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.95	P	Foreign Exchange Future	8.38100	8.28300	1.16931	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.95	P	Foreign Exchange Future	6.38200	6.28400	1.53557	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	11.95	P	Foreign Exchange Future	4.39100	4.29500	2.18629	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	3.62000	3.71700	2.67956	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.85	P	Foreign Exchange Future	8.28100	8.18300	1.18343	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.85	P	Foreign Exchange Future	6.28200	6.18400	1.56001	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.72000	3.81700	2.60753	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	17.50	P	Foreign Exchange Future	9.93100	9.83300	0.98681	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.90	P	Foreign Exchange Future	8.33100	8.23300	1.17633	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	13.90	P	Foreign Exchange Future	6.33200	6.23400	1.54769	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.67000	3.76700	2.64305	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.00	P	Foreign Exchange Future	8.43100	8.33300	1.16238	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	3.57000	3.66700	2.71709	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.05	P	Foreign Exchange Future	8.48100	8.38300	1.15552	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.05	P	Foreign Exchange Future	6.48200	6.38400	1.51188	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.66800	0.73800	10.47904	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.14900	0.12100	18.79195	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	1.53400	1.62900	6.19296	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	2.52100	2.61900	3.88735	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	3.52000	3.61700	2.75568	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.60	P	Foreign Exchange Future	8.03100	7.93300	1.22027	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.96900	4.06700	2.46914	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	15.65	P	Foreign Exchange Future	8.08100	7.98300	1.21272	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.91900	4.01700	2.50064	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	16.10	P	Foreign Exchange Future	8.53100	8.43300	1.14875	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	14.10	P	Foreign Exchange Future	6.53200	6.43400	1.50031	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	3.47000	3.56700	2.79539	0.00000	0.0000	0
12/01/2010	\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.69880	7.79910	1.30280	7.85800	7.7860	5,713

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
12/01/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.15900	8.06000	1.21338	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.17200	6.07300	1.60402	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.04700	0.05100	8.51064	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.19800	4.10200	2.28680	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.12000	0.13000	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.27100	2.18100	3.96301	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.97900	1.05800	8.06946	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.13000	0.10900	16.15385	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.86600	1.96300	5.19829	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.01700	0.01400	17.64706	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.85300	2.95300	3.50508	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.85000	3.95000	2.59740	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.10900	8.01000	1.22087	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.12200	6.02400	1.60078	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.04900	0.05200	6.12245	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.15000	4.05300	2.33735	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.12400	0.13400	8.06452	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.22500	2.13500	4.04494	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.45100	0.49300	9.31264	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.55200	0.49400	10.50725	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.01700	1.09600	7.76794	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.11800	0.09700	17.79661	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.91400	2.01100	5.06792	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.90300	3.00300	3.44471	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.90000	4.00000	2.56410	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.43400	0.47400	9.21659	0.00000	0.0000	409
12/01/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.58500	0.52500	10.25641	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.20900	8.11000	1.20599	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.22100	6.12300	1.57531	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.04600	0.05000	8.69565	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.24700	4.15100	2.26042	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.11700	0.12600	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.31800	2.22700	3.92580	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.41800	0.45600	9.09091	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
12/01/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.61900	0.55700	10.01616	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.94300	1.02000	8.16543	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.14400	0.12100	15.97222	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.81800	1.91500	5.33553	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.80300	2.90300	3.56761	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.80000	3.90000	2.63158	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.25900	8.15900	1.21080	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.27100	6.17200	1.57870	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.04500	0.04900	8.88889	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.29600	4.20000	2.23464	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.11400	0.12200	7.01754	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.36500	2.27300	3.89006	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.40200	0.43900	9.20398	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.65300	0.59000	9.64778	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.90800	0.98300	8.25991	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.15900	0.13400	15.72327	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.77000	1.86700	5.48023	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.75300	2.85300	3.63240	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.75000	3.85000	2.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.35800	8.25900	1.18449	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.37000	6.27100	1.55416	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.39400	4.29700	2.20756	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.10700	0.11600	8.41121	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.45800	2.36700	3.70220	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.37300	0.40600	8.84718	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.72400	0.65700	9.25414	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.84000	0.91100	8.45238	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.19100	0.16200	15.18325	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.67500	1.77100	5.73134	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.65400	2.75400	3.76790	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.65000	3.75000	2.73973	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.40800	8.30900	1.17745	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.01800	0.02000	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.41900	6.32100	1.52672	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.44300	4.34600	2.18321	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.10500	0.11300	7.61905	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.50600	2.41400	3.67119	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.35900	0.39100	8.91365	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.76000	0.69200	8.94737	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.80700	0.87700	8.67410	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.20800	0.17800	14.42308	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.62800	1.72400	5.89681	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.60400	2.70400	3.84025	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.60000	3.70000	2.77778	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.45800	8.35800	1.18231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.01800	0.01900	5.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.46900	6.37000	1.53038	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.49200	4.39500	2.15939	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.10200	0.11000	7.84314	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.55300	2.46100	3.60360	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.34600	0.37700	8.95954	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.79700	0.72800	8.65747	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.77600	0.84400	8.76289	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.22700	0.19500	14.09692	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.58200	1.67700	6.00506	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.03300	0.02800	15.15152	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.55500	2.65500	3.91389	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.55000	3.65000	2.81690	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.60700	8.50800	1.15023	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.61800	6.51900	1.49592	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.03900	0.04100	5.12821	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.64000	4.54200	2.11207	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.09400	0.10100	7.44681	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.69500	2.60200	3.45083	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.68600	0.74900	9.18367	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
12/01/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.28700	0.25000	12.89199	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.44400	1.53700	6.44044	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.04500	0.03800	15.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.40600	2.50600	4.15628	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.40100	3.50100	2.94031	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.55700	8.45800	1.15695	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.56800	6.46900	1.50731	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.03900	0.04200	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.59000	4.49300	2.11329	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.09600	0.10400	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.64700	2.55500	3.47563	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.32100	0.35000	9.03427	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.87200	0.80100	8.14220	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.71500	0.78000	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.26600	0.23100	13.15789	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.48900	1.58300	6.31296	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.04000	0.03400	15.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.45600	2.55500	4.03094	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.45000	3.55100	2.92754	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.70700	8.60700	1.14850	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.01600	0.01700	6.25000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.71700	6.61800	1.47387	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.73800	4.64100	2.04728	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.79000	2.69700	3.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.28800	0.31400	9.02778	0.00000	0.0000	585
12/01/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.98900	0.91500	7.48231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.63100	0.69100	9.50872	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.33200	0.29200	12.04819	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.35300	1.44500	6.79970	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.05400	0.04600	14.81481	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.30700	2.40700	4.33463	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.30100	3.40100	3.02939	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.31000	0.33700	8.70968	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.91100	0.83800	8.01317	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
12/01/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.01000	7.91100	1.23596	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.02300	5.92500	1.62710	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.05200	3.95500	2.39388	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.13100	0.14100	7.63359	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.13200	2.04200	4.22139	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.48800	0.53700	10.04098	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.48900	0.43800	10.42945	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.09400	1.18100	7.95247	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.09500	0.08200	13.68421	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.01100	2.11000	4.92292	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.00200	3.10200	3.33111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.99900	4.10000	2.52563	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.05900	7.96000	1.22844	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.07300	5.97400	1.63017	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.05000	0.05300	6.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.10100	4.00400	2.36528	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.12700	0.13700	7.87402	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.17800	2.08800	4.13223	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.46900	0.51400	9.59488	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.52000	0.46500	10.57692	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.05500	1.13800	7.86730	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.10600	0.08900	16.03774	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.96200	2.06100	5.04587	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.95200	3.05200	3.38753	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.94900	4.05000	2.55761	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.30800	8.20900	1.19162	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.01900	0.02100	10.52632	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.32000	6.22200	1.55063	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.34500	4.24800	2.23245	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.11000	0.11900	8.18182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.41100	2.32000	3.77437	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.38700	0.42200	9.04393	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
12/01/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.68800	0.62300	9.44767	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.87300	0.94700	8.47652	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.17400	0.14800	14.94253	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.72300	1.81900	5.57168	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.02400	0.02000	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.70400	2.80400	3.69822	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.70000	3.80000	2.70270	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.50700	8.40800	1.16375	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.51800	6.42000	1.50353	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.54100	4.44400	2.13609	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.09900	0.10700	8.08081	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.60000	2.50800	3.53846	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.33300	0.36300	9.00901	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.83400	0.76400	8.39329	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.74500	0.81100	8.85906	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.24600	0.21200	13.82114	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.53500	1.63000	6.18893	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.50500	2.60500	3.99202	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.50000	3.60000	2.85714	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.65700	8.55800	1.14358	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.66700	6.56900	1.46993	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.03800	0.04000	5.26316	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.68900	4.59100	2.09000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.09200	0.09800	6.52174	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.74300	2.64900	3.42690	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.29900	0.32500	8.69565	0.00000	0.0000	3,000
12/01/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.95000	0.87600	7.78947	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.65800	0.71900	9.27052	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.30900	0.27000	12.62136	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.39800	1.49100	6.65236	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.04900	0.04200	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.35600	2.45600	4.24448	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.35100	3.45100	2.98418	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.16200	0.17500	8.02469	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.76300	1.67600	4.93477	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.17700	0.19100	7.90960	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.62800	1.54200	5.28256	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.11100	1.03300	7.02070	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.26000	0.28200	8.46154	0.00000	0.0000	500
12/01/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.23600	1.15600	6.47249	0.00000	0.0000	0
12/01/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.23500	0.25500	8.51064	0.00000	0.0000	3,000
12/01/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.82890	7.93150	1.31053	0.00000	0.0000	493
12/01/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.14700	8.04700	1.22745	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.04700	0.05000	6.38298	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.16800	6.06900	1.60506	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.08800	0.09400	6.81818	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.20900	4.11300	2.28083	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.18900	0.20200	6.87831	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.31000	2.22100	3.85281	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.54600	0.58700	7.50916	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.66700	0.60600	9.14543	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.06400	1.13900	7.04887	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.18500	0.15800	14.59459	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.91100	2.00900	5.12821	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.03200	0.02800	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.88800	2.98900	3.49723	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.88100	3.98300	2.62819	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.38000	0.40700	7.10526	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.10100	1.02600	6.81199	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.19600	8.09600	1.22011	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.21700	6.11800	1.59241	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.25800	4.16100	2.27806	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.18500	0.19700	6.48649	0.00000	0.0000	300
12/01/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.35600	2.26600	3.82003	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.03000	1.10400	7.18447	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.20100	0.17300	13.93035	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.86500	1.96200	5.20107	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.03600	0.03100	13.88889	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.83800	2.94000	3.59408	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.83100	3.93400	2.68859	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.24600	8.14600	1.21271	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.04600	0.04800	4.34783	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.26700	6.16700	1.59566	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.08500	0.09000	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.30600	4.20900	2.25267	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.18100	0.19300	6.62983	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.40200	2.31200	3.74688	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.51300	0.55100	7.40741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.73400	0.67000	8.71935	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.99700	1.06900	7.22166	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.21800	0.18800	13.76147	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.81800	1.91500	5.33553	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.03900	0.03400	12.82051	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.78900	2.89000	3.62137	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.78100	3.88400	2.72415	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.29500	8.19500	1.20555	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.04500	0.04800	6.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.31600	6.21700	1.56745	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.08400	0.08800	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.35500	4.25700	2.25029	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.17700	0.18800	6.21469	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.44800	2.35700	3.71732	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.49700	0.53400	7.44467	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.76800	0.70300	8.46354	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.96500	1.03500	7.25389	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.23600	0.20400	13.55932	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.77200	1.86800	5.41761	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.04300	0.03700	13.95349	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.73900	2.84100	3.72399	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.73200	3.83400	2.73312	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.52900	0.56900	7.56144	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.70000	0.63800	8.85714	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.34500	8.24400	1.21031	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.36500	6.26600	1.55538	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.08200	0.08700	6.09756	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.40300	4.30600	2.20304	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.17300	0.18400	6.35838	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
12/01/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.49400	2.40300	3.64876	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.48200	0.51800	7.46888	0.00000	0.0000	4,400
12/01/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.80300	0.73700	8.21918	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.93400	1.00300	7.38758	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.25500	0.22200	12.94118	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.72700	1.82200	5.50087	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.04800	0.04100	14.58333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.69000	2.79200	3.79182	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.68200	3.78400	2.77023	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.02300	0.02500	8.69565	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.39400	8.29400	1.19133	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.04400	0.04600	4.54545	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.41500	6.31500	1.55885	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.08100	0.08500	4.93827	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.45200	4.35400	2.20126	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.16900	0.18000	6.50888	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.54000	2.44900	3.58268	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.46800	0.50200	7.26496	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.83900	0.77100	8.10489	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.90300	0.97000	7.41971	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.27400	0.23900	12.77372	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.68100	1.77600	5.65140	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.05200	0.04500	13.46154	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.64100	2.74200	3.82431	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.63200	3.73400	2.80837	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.44400	8.34300	1.19612	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.04300	0.04500	4.65116	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.46400	6.36400	1.54703	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.07900	0.08400	6.32911	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.50000	4.40300	2.15556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.16500	0.17600	6.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.58600	2.49500	3.51895	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.45400	0.48700	7.26872	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.87500	0.80600	7.88571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.87400	0.93900	7.43707	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.29500	0.25800	12.54237	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.63600	1.73100	5.80685	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.05700	0.05000	12.28070	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.59100	2.69300	3.93670	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.01200	0.01200	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
12/01/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.58200	3.68400	2.84757	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.02100	0.02200	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.64200	8.54100	1.16871	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.66100	6.56200	1.48626	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.07400	0.07800	5.40541	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.69500	4.59700	2.08733	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.15200	0.16100	5.92105	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.77300	2.68000	3.35377	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.40300	0.43200	7.19603	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.02400	0.95100	7.12891	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.76400	0.82300	7.72251	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.38500	0.34200	11.16883	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.46000	1.55200	6.30137	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.08100	0.07100	12.34568	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.39500	2.49600	4.21712	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.38300	3.48600	3.04463	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.59200	8.49200	1.16387	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.04100	0.04300	4.87805	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.61200	6.51200	1.51240	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.07500	0.08000	6.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.64600	4.54900	2.08782	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.15500	0.16400	5.80645	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.72600	2.63300	3.41159	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.41500	0.44500	7.22892	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.98600	0.91400	7.30223	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.79000	0.85000	7.59494	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.36100	0.31900	11.63435	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.50400	1.59600	6.11702	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.07500	0.06500	13.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.44400	2.54500	4.13257	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.43300	3.53500	2.97116	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.36900	0.39600	7.31707	0.00000	0.0000	117
12/01/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.14000	1.06500	6.57895	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.02000	0.02200	10.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.69100	8.59100	1.15062	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.04000	0.04200	5.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.71100	6.61100	1.49009	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.07300	0.07700	5.47945	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
12/01/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.74400	4.64600	2.06577	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.14900	0.15800	6.04027	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.82000	2.72700	3.29787	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.39100	0.41900	7.16113	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.06200	0.98800	6.96798	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.73800	0.79500	7.72358	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.40900	0.36400	11.00244	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.41700	1.50800	6.42202	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.08800	0.07700	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.34600	2.44700	4.30520	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.01700	0.01600	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.33400	3.43600	3.05939	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.44000	0.47300	7.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.91100	0.84200	7.57409	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.04800	7.94800	1.24254	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.04900	0.05100	4.08163	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.07000	5.97000	1.64745	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.09200	0.09700	5.43478	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.11300	4.01600	2.35838	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.19900	0.21100	6.03015	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.22000	2.13000	4.05405	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.58200	0.62700	7.73196	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.60300	0.54600	9.45274	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.13400	1.21500	7.14286	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.15500	0.13400	13.54839	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.00500	2.10500	4.98753	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.02600	0.02400	7.69231	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.98700	3.08800	3.38132	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.98100	4.08300	2.56217	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.09800	7.99800	1.23487	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.11900	6.02000	1.61791	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.09000	0.09500	5.55556	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.16100	4.06400	2.33117	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.19400	0.20700	6.70103	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.26500	2.17600	3.92936	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.56400	0.60600	7.44681	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.63500	0.57500	9.44882	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.09900	1.17500	6.91538	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.17000	0.14400	15.29412	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
12/01/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.95800	2.05600	5.00511	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.02900	0.02500	13.79310	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.93700	3.03900	3.47293	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.93100	4.03300	2.59476	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.02200	0.02400	9.09091	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.49300	8.39300	1.17744	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.51300	6.41400	1.52004	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.07800	0.08200	5.12821	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.54900	4.45100	2.15432	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.16200	0.17200	6.17284	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.63300	2.54100	3.49411	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.84500	0.90900	7.57396	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.31600	0.27800	12.02532	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.59200	1.68500	5.84171	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.06300	0.05400	14.28571	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.54200	2.64400	4.01259	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.53200	3.63500	2.91619	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.54300	8.44200	1.18225	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.56300	6.46300	1.52369	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.07700	0.08100	5.19481	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.59800	4.50000	2.13136	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.15800	0.16800	6.32911	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.67900	2.58700	3.43412	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.42700	0.45800	7.25995	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.94800	0.87700	7.48945	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.81700	0.87900	7.58874	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.33800	0.29800	11.83432	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.54800	1.64000	5.94315	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.06900	0.05900	14.49275	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.49300	2.59400	4.05134	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.48300	3.58500	2.92851	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.25500	7.15500	1.37836	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.06100	0.06400	4.91803	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.28200	5.18300	1.87429	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.12000	0.12700	5.83333	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
12/01/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.34100	3.24600	2.84346	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.28900	0.30900	6.92042	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.51000	1.42800	5.43046	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.77900	4.88200	2.15526	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.55300	1.47000	5.34449	0.00000	0.0000	0
12/01/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.28200	0.30100	6.73759	0.00000	0.0000	330
12/01/2010	£ / R 2010/03/15			Foreign Exchange Future	11.99540	12.16780	1.43722	12.19270	12.0350	13,988
12/01/2010	£ / R 2010/03/15	22.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.00	P	Foreign Exchange Future	10.00500	9.83200	1.72914	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.00	P	Foreign Exchange Future	8.00500	7.83200	2.16115	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.00	P	Foreign Exchange Future	6.00500	5.83200	2.88093	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.00	P	Foreign Exchange Future	4.00700	3.83400	4.31744	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.03100	0.03700	19.35484	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.00	P	Foreign Exchange Future	2.03600	1.86900	8.20236	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.08900	0.10800	21.34831	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.00	P	Foreign Exchange Future	1.09400	0.94000	14.07678	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.31200	0.39500	26.60256	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.00	P	Foreign Exchange Future	0.31700	0.22700	28.39117	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.00	C	Foreign Exchange Future	1.02300	1.18600	15.93353	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.02800	0.01800	35.71429	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.00	C	Foreign Exchange Future	2.00000	2.17100	8.55000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.15	P	Foreign Exchange Future	10.15500	9.98200	1.70359	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.15	P	Foreign Exchange Future	8.15500	7.98200	2.12140	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.15	P	Foreign Exchange Future	6.15500	5.98200	2.81072	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.15	P	Foreign Exchange Future	4.15600	3.98400	4.13859	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.02500	0.03100	24.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.15	P	Foreign Exchange Future	2.18000	2.01300	7.66055	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.07500	0.09000	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.15	P	Foreign Exchange Future	1.23000	1.07200	12.84553	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.25600	0.31900	24.60938	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.15	P	Foreign Exchange Future	0.41100	0.30100	26.76399	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.89000	1.04300	17.19101	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.04500	0.02500	44.44444	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.15	C	Foreign Exchange Future	1.85100	2.02200	9.23825	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	£ / R 2010/03/15	22.10	P	Foreign Exchange Future	10.10500	9.93200	1.71202	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.10	P	Foreign Exchange Future	8.10500	7.93200	2.13448	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.10	P	Foreign Exchange Future	6.10500	5.93200	2.83374	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.10	P	Foreign Exchange Future	4.10600	3.93400	4.18899	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.02700	0.03400	25.92593	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.10	P	Foreign Exchange Future	2.13200	1.96600	7.78612	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.07900	0.09600	21.51899	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.10	P	Foreign Exchange Future	1.18400	1.02800	13.17568	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.27400	0.34100	24.45255	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.10	P	Foreign Exchange Future	0.37900	0.27300	27.96834	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.93300	1.08900	16.72026	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.03800	0.02100	44.73684	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.10	C	Foreign Exchange Future	1.90100	2.07200	8.99527	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.15	C	Foreign Exchange Future	2.84600	3.01900	6.07871	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.50	P	Foreign Exchange Future	9.50500	9.33200	1.82009	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.50	P	Foreign Exchange Future	7.50500	7.33200	2.30513	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.35	P	Foreign Exchange Future	9.35500	9.18200	1.84928	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.35	P	Foreign Exchange Future	7.35500	7.18200	2.35214	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.35	P	Foreign Exchange Future	5.35600	5.18300	3.23002	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.35	P	Foreign Exchange Future	3.35900	3.18700	5.12057	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.06000	0.07200	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.35	P	Foreign Exchange Future	1.41500	1.25400	11.37809	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.19800	0.24600	24.24242	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.35	P	Foreign Exchange Future	0.55300	0.42800	22.60398	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.72400	0.86500	19.47514	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.07900	0.04700	40.50633	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.35	C	Foreign Exchange Future	1.65300	1.82400	10.34483	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.35	C	Foreign Exchange Future	2.64700	2.81900	6.49792	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.20	P	Foreign Exchange Future	9.20500	9.03200	1.87941	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.20	P	Foreign Exchange Future	7.20500	7.03200	2.40111	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
12/01/2010	£ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.20	P	Foreign Exchange Future	5.20600	5.03300	3.32309	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.20	P	Foreign Exchange Future	3.21000	3.03900	5.32710	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.07100	0.08500	19.71831	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.20	P	Foreign Exchange Future	1.27600	1.11700	12.46082	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.24000	0.29900	24.58333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.20	P	Foreign Exchange Future	0.44500	0.33100	25.61798	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.84700	0.99800	17.82763	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.05200	0.03000	42.30769	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.20	C	Foreign Exchange Future	1.80200	1.97200	9.43396	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.00700	0.00400	42.85714	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.20	C	Foreign Exchange Future	2.79700	2.96900	6.14945	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.25	P	Foreign Exchange Future	9.25500	9.08200	1.86926	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.25	P	Foreign Exchange Future	7.25500	7.08200	2.38456	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.25	P	Foreign Exchange Future	5.25600	5.08300	3.29148	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.25	P	Foreign Exchange Future	3.26000	3.08800	5.27607	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.06700	0.08000	19.40299	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.25	P	Foreign Exchange Future	1.32200	1.16200	12.10287	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.22500	0.28000	24.44444	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.25	P	Foreign Exchange Future	0.48000	0.36200	24.58333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.80500	0.95300	18.38509	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.06000	0.03500	41.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.25	C	Foreign Exchange Future	1.75200	1.92300	9.76027	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.25	C	Foreign Exchange Future	2.74700	2.91900	6.26138	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.40	P	Foreign Exchange Future	9.40500	9.23200	1.83945	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.40	P	Foreign Exchange Future	7.40500	7.23200	2.33626	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.40	P	Foreign Exchange Future	5.40500	5.23300	3.18224	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.40	P	Foreign Exchange Future	3.40900	3.23700	5.04547	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.05700	0.06800	19.29825	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.40	P	Foreign Exchange Future	1.46200	1.30000	11.08071	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.18500	0.23000	24.32432	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.40	P	Foreign Exchange Future	0.59000	0.46200	21.69492	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.68500	0.82300	20.14599	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
12/01/2010	£ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.09000	0.05500	38.88889	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.40	C	Foreign Exchange Future	1.60400	1.77400	10.59850	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.40	C	Foreign Exchange Future	2.59700	2.76900	6.62303	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.65	P	Foreign Exchange Future	9.65500	9.48200	1.79182	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.65	P	Foreign Exchange Future	7.65500	7.48200	2.25996	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.80	P	Foreign Exchange Future	9.80500	9.63200	1.76441	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.80	P	Foreign Exchange Future	7.80500	7.63200	2.21653	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	22.05	P	Foreign Exchange Future	10.05500	9.88200	1.72054	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.05	P	Foreign Exchange Future	8.05500	7.88200	2.14773	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.05	P	Foreign Exchange Future	6.05500	5.88200	2.85714	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.05	P	Foreign Exchange Future	4.05700	3.88400	4.26423	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.08400	0.10200	21.42857	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.05	P	Foreign Exchange Future	1.13900	0.98400	13.60843	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.29200	0.36700	25.68493	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.05	P	Foreign Exchange Future	0.34700	0.24900	28.24207	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.97800	1.13700	16.25767	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.03300	0.01900	42.42424	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.05	C	Foreign Exchange Future	1.95000	2.12100	8.76923	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.95	P	Foreign Exchange Future	9.95500	9.78200	1.73782	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.95	P	Foreign Exchange Future	7.95500	7.78200	2.17473	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.90	P	Foreign Exchange Future	9.90500	9.73200	1.74659	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.90	P	Foreign Exchange Future	7.90500	7.73200	2.18849	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.85	P	Foreign Exchange Future	9.85500	9.68200	1.75545	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.85	P	Foreign Exchange Future	7.85500	7.68200	2.20242	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.75	P	Foreign Exchange Future	9.75500	9.58200	1.77345	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.75	P	Foreign Exchange Future	7.75500	7.58200	2.23082	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
12/01/2010	£ / R 2010/03/15	21.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.60	P	Foreign Exchange Future	9.60500	9.43200	1.80115	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.60	P	Foreign Exchange Future	7.60500	7.43200	2.27482	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.55	P	Foreign Exchange Future	9.55500	9.38200	1.81057	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.55	P	Foreign Exchange Future	7.55500	7.38200	2.28987	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.45	P	Foreign Exchange Future	9.45500	9.28200	1.82972	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.45	P	Foreign Exchange Future	7.45500	7.28200	2.32059	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.45	P	Foreign Exchange Future	5.45500	5.28300	3.15307	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.45	P	Foreign Exchange Future	3.45900	3.28700	4.97254	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.05400	0.06400	18.51852	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.45	P	Foreign Exchange Future	1.50900	1.34600	10.80186	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.17400	0.21600	24.13793	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.45	P	Foreign Exchange Future	0.62900	0.49800	20.82671	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.64700	0.78100	20.71097	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.10200	0.06300	38.23529	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.45	C	Foreign Exchange Future	1.55500	1.72500	10.93248	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.45	C	Foreign Exchange Future	2.54700	2.71900	6.75304	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.30	P	Foreign Exchange Future	9.30500	9.13200	1.85922	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.30	P	Foreign Exchange Future	7.30500	7.13200	2.36824	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.30	P	Foreign Exchange Future	5.30600	5.13300	3.26046	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.30	P	Foreign Exchange Future	4.30600	4.13300	4.01765	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.30	P	Foreign Exchange Future	3.31000	3.13800	5.19637	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.30	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.30	P	Foreign Exchange Future	2.32500	2.15700	7.22581	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.06300	0.07600	20.63492	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.30	P	Foreign Exchange Future	1.36800	1.20800	11.69591	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.30	C	Foreign Exchange Future	0.21100	0.26200	24.17062	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.30	P	Foreign Exchange Future	0.51600	0.39400	23.64341	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.76400	0.90900	18.97906	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.06900	0.04100	40.57971	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.30	C	Foreign Exchange Future	1.70300	1.87300	9.98238	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
12/01/2010	£ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.30	C	Foreign Exchange Future	2.69700	2.86900	6.37746	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.02900	0.03500	20.68966	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.05	P	Foreign Exchange Future	2.08400	1.91700	8.01344	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.90	P	Foreign Exchange Future	5.90500	5.73200	2.92972	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.90	P	Foreign Exchange Future	4.90600	4.73300	3.52629	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.90	P	Foreign Exchange Future	3.90700	3.73400	4.42795	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.90	P	Foreign Exchange Future	2.91300	2.74200	5.87024	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.03500	0.04100	17.14286	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.90	P	Foreign Exchange Future	1.94000	1.77300	8.60825	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.10000	0.12200	22.00000	0.00000	0.0000	11,630
12/01/2010	£ / R 2010/03/15	12.90	P	Foreign Exchange Future	1.00500	0.85400	15.02488	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.35800	0.45400	26.81564	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.90	P	Foreign Exchange Future	0.26300	0.18600	29.27757	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.90	C	Foreign Exchange Future	1.11600	1.28300	14.96416	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.90	C	Foreign Exchange Future	2.09900	2.27100	8.19438	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.65	P	Foreign Exchange Future	5.65500	5.48200	3.05924	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.65	P	Foreign Exchange Future	4.65600	4.48300	3.71564	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.65	P	Foreign Exchange Future	3.65800	3.48500	4.72936	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.65	P	Foreign Exchange Future	2.66700	2.49700	6.37420	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.65	P	Foreign Exchange Future	1.69900	1.53400	9.71160	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.13500	0.16700	23.70370	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.65	P	Foreign Exchange Future	0.79000	0.64900	17.84810	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.50600	0.62500	23.51779	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.16100	0.10700	33.54037	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.65	C	Foreign Exchange Future	1.35900	1.52700	12.36203	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.65	C	Foreign Exchange Future	2.34800	2.52000	7.32538	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.75	P	Foreign Exchange Future	5.75500	5.58200	3.00608	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.75	P	Foreign Exchange Future	4.75600	4.58300	3.63751	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
12/01/2010	£ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.75	P	Foreign Exchange Future	3.75700	3.58500	4.57812	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.75	P	Foreign Exchange Future	2.76500	2.59500	6.14828	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.04000	0.04700	17.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.75	P	Foreign Exchange Future	1.79500	1.62900	9.24791	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.11900	0.14700	23.52941	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.75	P	Foreign Exchange Future	0.87400	0.72900	16.59039	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.44300	0.55300	24.83070	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.75	P	Foreign Exchange Future	0.19800	0.13500	31.81818	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.75	C	Foreign Exchange Future	1.26100	1.42900	13.32276	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.75	C	Foreign Exchange Future	2.24800	2.42000	7.65125	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.55	P	Foreign Exchange Future	5.55500	5.38200	3.11431	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.55	P	Foreign Exchange Future	4.55600	4.38300	3.79719	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.55	P	Foreign Exchange Future	3.55800	3.38600	4.83418	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.55	P	Foreign Exchange Future	2.56900	2.39900	6.61736	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.55	P	Foreign Exchange Future	1.60400	1.44000	10.22444	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.15300	0.18900	23.52941	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.55	P	Foreign Exchange Future	0.70800	0.57100	19.35028	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.57400	0.70100	22.12544	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.12900	0.08300	35.65891	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.55	C	Foreign Exchange Future	1.45700	1.62600	11.59918	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.55	C	Foreign Exchange Future	2.44800	2.61900	6.98529	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.85	P	Foreign Exchange Future	5.85500	5.68200	2.95474	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.85	P	Foreign Exchange Future	4.85600	4.68300	3.56260	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.85	P	Foreign Exchange Future	3.85700	3.68500	4.45942	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.85	P	Foreign Exchange Future	2.86400	2.69300	5.97067	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.03600	0.04300	19.44444	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.85	P	Foreign Exchange Future	1.89100	1.72500	8.77842	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.10600	0.13000	22.64151	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.85	P	Foreign Exchange Future	0.96100	0.81200	15.50468	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.38500	0.48600	26.23377	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
12/01/2010	£ / R 2010/03/15	11.85	P	Foreign Exchange Future	0.24000	0.16800	30.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.85	C	Foreign Exchange Future	1.16500	1.33100	14.24893	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.02000	0.01300	35.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.85	C	Foreign Exchange Future	2.14900	2.32000	7.95719	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.95	P	Foreign Exchange Future	5.95500	5.78200	2.90512	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.95	P	Foreign Exchange Future	4.95600	4.78300	3.49072	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.95	P	Foreign Exchange Future	3.95700	3.78400	4.37200	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.95	P	Foreign Exchange Future	2.96300	2.79200	5.77118	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.03300	0.03900	18.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.95	P	Foreign Exchange Future	1.98800	1.82100	8.40040	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.09400	0.11500	22.34043	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.95	P	Foreign Exchange Future	1.04900	0.89700	14.48999	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.33300	0.42400	27.32733	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.95	P	Foreign Exchange Future	0.28800	0.20600	28.47222	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.95	C	Foreign Exchange Future	1.06900	1.23400	15.43499	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.02400	0.01600	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.95	C	Foreign Exchange Future	2.05000	2.22100	8.34146	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.80	P	Foreign Exchange Future	5.80500	5.63200	2.98019	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.80	P	Foreign Exchange Future	4.80600	4.63300	3.59967	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.80	P	Foreign Exchange Future	3.80700	3.63500	4.51799	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.80	P	Foreign Exchange Future	2.81500	2.64400	6.07460	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.03800	0.04500	18.42105	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.80	P	Foreign Exchange Future	1.84300	1.67700	9.00705	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.11200	0.13800	23.21429	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.80	P	Foreign Exchange Future	0.91700	0.77000	16.03053	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.41400	0.51900	25.36232	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.80	P	Foreign Exchange Future	0.21900	0.15100	31.05023	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.80	C	Foreign Exchange Future	1.21300	1.38000	13.76752	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.01800	0.01200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.80	C	Foreign Exchange Future	2.19900	2.37000	7.77626	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.70	P	Foreign Exchange Future	5.70500	5.53200	3.03243	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.70	P	Foreign Exchange Future	4.70600	4.53300	3.67616	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
12/01/2010	£ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.70	P	Foreign Exchange Future	3.70800	3.53500	4.66559	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	11,630
12/01/2010	£ / R 2010/03/15	14.70	P	Foreign Exchange Future	2.71600	2.54600	6.25920	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.70	P	Foreign Exchange Future	1.74700	1.58100	9.50200	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.12700	0.15600	22.83465	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.70	P	Foreign Exchange Future	0.83200	0.68800	17.30769	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.47400	0.58800	24.05063	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.17900	0.12000	32.96089	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.70	C	Foreign Exchange Future	1.31000	1.47800	12.82443	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.70	C	Foreign Exchange Future	2.29800	2.47000	7.48477	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.60	P	Foreign Exchange Future	5.60500	5.43200	3.08653	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.60	P	Foreign Exchange Future	4.60600	4.43300	3.75597	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.60	P	Foreign Exchange Future	3.60800	3.43600	4.76718	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.60	P	Foreign Exchange Future	2.61800	2.44800	6.49351	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.04600	0.05500	19.56522	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.60	P	Foreign Exchange Future	1.65100	1.48700	9.93337	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.14400	0.17800	23.61111	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.60	P	Foreign Exchange Future	0.74900	0.61000	18.55808	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.53900	0.66200	22.82004	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.14400	0.09400	34.72222	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.60	C	Foreign Exchange Future	1.40800	1.57700	12.00284	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.60	C	Foreign Exchange Future	2.39800	2.57000	7.17264	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.50	P	Foreign Exchange Future	5.50500	5.33300	3.12443	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.50	P	Foreign Exchange Future	4.50600	4.33300	3.83933	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.50	P	Foreign Exchange Future	3.50800	3.33600	4.90308	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.01500	0.01900	26.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.50	P	Foreign Exchange Future	2.52000	2.35100	6.70635	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.16300	0.20200	23.92638	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	12.50	P	Foreign Exchange Future	0.66800	0.53400	20.05988	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.61000	0.74100	21.47541	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.11500	0.07300	36.52174	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	10.50	C	Foreign Exchange Future	1.50600	1.67500	11.22178	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
12/01/2010	£ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.50	C	Foreign Exchange Future	2.49700	2.66900	6.88827	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.05100	0.06100	19.60784	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	13.50	P	Foreign Exchange Future	1.55600	1.39300	10.47558	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.60	P	Foreign Exchange Future	8.60500	8.43200	2.01046	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.60	P	Foreign Exchange Future	6.60500	6.43200	2.61923	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.60	C	Foreign Exchange Future	3.39600	3.56800	5.06478	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.50	P	Foreign Exchange Future	8.50500	8.33200	2.03410	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.50	P	Foreign Exchange Future	6.50500	6.33200	2.65949	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.50	C	Foreign Exchange Future	3.49600	3.66800	4.91991	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.55	P	Foreign Exchange Future	8.55500	8.38200	2.02221	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.55	P	Foreign Exchange Future	6.55500	6.38200	2.63921	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.55	C	Foreign Exchange Future	3.44600	3.61800	4.99129	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.80	P	Foreign Exchange Future	8.80500	8.63200	1.96479	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.80	P	Foreign Exchange Future	6.80500	6.63200	2.54225	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.80	C	Foreign Exchange Future	3.19600	3.36800	5.38173	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.90	P	Foreign Exchange Future	8.90500	8.73200	1.94273	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.90	P	Foreign Exchange Future	6.90500	6.73200	2.50543	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.90	C	Foreign Exchange Future	3.09600	3.26800	5.55556	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.85	P	Foreign Exchange Future	8.85500	8.68200	1.95370	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.85	P	Foreign Exchange Future	6.85500	6.68200	2.52371	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.85	C	Foreign Exchange Future	3.14600	3.31800	5.46726	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.95	P	Foreign Exchange Future	8.95500	8.78200	1.93188	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.95	P	Foreign Exchange Future	6.95500	6.78200	2.48742	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
12/01/2010	£ / R 2010/03/15	8.95	C	Foreign Exchange Future	3.04600	3.21800	5.64675	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.10	P	Foreign Exchange Future	9.10500	8.93200	1.90005	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.10	P	Foreign Exchange Future	7.10500	6.93200	2.43490	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.10	P	Foreign Exchange Future	5.10600	4.93300	3.38817	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.10	P	Foreign Exchange Future	3.11100	2.94000	5.49662	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.10	C	Foreign Exchange Future	2.89600	3.06900	5.97376	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.15	P	Foreign Exchange Future	9.15500	8.98200	1.88968	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.15	P	Foreign Exchange Future	7.15500	6.98200	2.41789	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.15	P	Foreign Exchange Future	5.15600	4.98300	3.35531	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.15	P	Foreign Exchange Future	3.16100	2.98900	5.44132	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	21.05	P	Foreign Exchange Future	9.05500	8.88200	1.91055	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	19.05	P	Foreign Exchange Future	7.05500	6.88200	2.45216	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	17.05	P	Foreign Exchange Future	5.05600	4.88300	3.42168	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	15.05	P	Foreign Exchange Future	3.06200	2.89000	5.61724	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.05	C	Foreign Exchange Future	2.94600	3.11800	5.83842	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.35	P	Foreign Exchange Future	8.35500	8.18200	2.07062	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.35	P	Foreign Exchange Future	6.35500	6.18200	2.72227	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.35	P	Foreign Exchange Future	4.35600	4.18300	3.97153	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.35	P	Foreign Exchange Future	2.37400	2.20500	7.11879	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.35	C	Foreign Exchange Future	3.64600	3.81800	4.71750	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	7.95	C	Foreign Exchange Future	4.04500	4.21800	4.27689	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.00	C	Foreign Exchange Future	2.99600	3.16800	5.74099	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.00	C	Foreign Exchange Future	3.99500	4.16800	4.33041	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
12/01/2010	£ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	7.85	C	Foreign Exchange Future	4.14500	4.31800	4.17370	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.05	C	Foreign Exchange Future	3.94500	4.11800	4.38530	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.65	P	Foreign Exchange Future	8.65500	8.48200	1.99884	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.65	P	Foreign Exchange Future	6.65500	6.48200	2.59955	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.65	C	Foreign Exchange Future	3.34600	3.51800	5.14047	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.15	C	Foreign Exchange Future	3.84500	4.01800	4.49935	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.20	P	Foreign Exchange Future	8.20500	8.03200	2.10847	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.20	P	Foreign Exchange Future	6.20500	6.03200	2.78807	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.20	P	Foreign Exchange Future	4.20600	4.03400	4.08940	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.02300	0.02900	26.08696	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.20	P	Foreign Exchange Future	2.22800	2.06100	7.49551	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.20	C	Foreign Exchange Future	3.79500	3.96800	4.55863	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.45	P	Foreign Exchange Future	8.45500	8.28200	2.04613	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.45	P	Foreign Exchange Future	6.45500	6.28200	2.68009	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.45	P	Foreign Exchange Future	4.45600	4.28300	3.88241	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.45	P	Foreign Exchange Future	2.47100	2.30200	6.83934	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.45	C	Foreign Exchange Future	3.54600	3.71800	4.85054	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.70	P	Foreign Exchange Future	8.70500	8.53200	1.98736	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.70	P	Foreign Exchange Future	6.70500	6.53200	2.58016	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.70	C	Foreign Exchange Future	3.29600	3.46800	5.21845	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.40	P	Foreign Exchange Future	8.40500	8.23200	2.05830	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.40	P	Foreign Exchange Future	6.40500	6.23200	2.70101	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	16.40	P	Foreign Exchange Future	4.40600	4.23300	3.92646	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
12/01/2010	£ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	14.40	P	Foreign Exchange Future	2.42200	2.25400	6.93642	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.40	C	Foreign Exchange Future	3.59600	3.76800	4.78309	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	20.75	P	Foreign Exchange Future	8.75500	8.58200	1.97601	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	18.75	P	Foreign Exchange Future	6.75500	6.58200	2.56107	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.75	C	Foreign Exchange Future	3.24600	3.41800	5.29883	0.00000	0.0000	0
12/01/2010	£ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14			Foreign Exchange Future	12.19650	12.37320	1.44878	12.38000	12.3800	12,393
12/01/2010	£ / R 2010/06/14	22.05	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.05	P	Foreign Exchange Future	9.85400	9.67800	1.78608	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.05	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.05	P	Foreign Exchange Future	7.85700	7.68000	2.25277	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.35	P	Foreign Exchange Future	10.15400	9.97700	1.74316	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.35	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.35	P	Foreign Exchange Future	8.15600	7.97900	2.17018	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.85	P	Foreign Exchange Future	9.65500	9.47800	1.83325	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.85	P	Foreign Exchange Future	7.65700	7.48000	2.31161	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.85	P	Foreign Exchange Future	5.66300	5.48700	3.10789	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.05100	0.05800	13.72549	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.85	P	Foreign Exchange Future	3.70500	3.53500	4.58839	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.70	P	Foreign Exchange Future	9.50500	9.32800	1.86218	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.70	P	Foreign Exchange Future	7.50700	7.33000	2.35780	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.70	P	Foreign Exchange Future	5.51400	5.33900	3.17374	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.05600	0.06300	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.70	P	Foreign Exchange Future	3.56000	3.39000	4.77528	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.60	P	Foreign Exchange Future	9.40500	9.22800	1.88198	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.60	P	Foreign Exchange Future	7.40700	7.23000	2.38963	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.20000	0.22700	13.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.60	P	Foreign Exchange Future	1.60400	1.45400	9.35162	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.39700	0.45600	14.86146	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.60	P	Foreign Exchange Future	0.80100	0.68300	14.73159	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.60	C	Foreign Exchange Future	1.64600	1.81200	10.08505	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.05000	0.03900	22.00000	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
12/01/2010	£ / R 2010/06/14	9.60	C	Foreign Exchange Future	2.61000	2.78500	6.70498	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.40	P	Foreign Exchange Future	9.20500	9.02800	1.92287	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.40	P	Foreign Exchange Future	7.20700	7.03100	2.44207	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.45	P	Foreign Exchange Future	9.25500	9.07800	1.91248	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.45	P	Foreign Exchange Future	7.25700	7.08100	2.42524	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.45	C	Foreign Exchange Future	0.44300	0.50900	14.89842	0.00000	0.0000	8,032
12/01/2010	£ / R 2010/06/14	12.45	P	Foreign Exchange Future	0.69700	0.58600	15.92539	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.95000	1.07900	13.57895	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.20400	0.15600	23.52941	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.45	C	Foreign Exchange Future	1.78400	1.95300	9.47309	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.03800	0.03000	21.05263	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.45	C	Foreign Exchange Future	2.75800	2.93300	6.34518	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.90	P	Foreign Exchange Future	9.70500	9.52800	1.82380	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.90	P	Foreign Exchange Future	5.71200	5.53700	3.06373	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.05000	0.05600	12.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.90	P	Foreign Exchange Future	3.75400	3.58300	4.55514	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.10	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.10	P	Foreign Exchange Future	9.90400	9.72800	1.77706	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.10	P	Foreign Exchange Future	7.90700	7.73000	2.23852	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.10	P	Foreign Exchange Future	5.91100	5.73500	2.97750	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.25	P	Foreign Exchange Future	10.05400	9.87700	1.76049	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.25	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.25	P	Foreign Exchange Future	8.05600	7.88000	2.18471	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.25	C	Foreign Exchange Future	0.51400	0.59200	15.17510	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.25	P	Foreign Exchange Future	0.56800	0.46900	17.42958	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.25	C	Foreign Exchange Future	1.09200	1.23400	13.00366	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.25	P	Foreign Exchange Future	0.14600	0.11100	23.97260	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.25	C	Foreign Exchange Future	1.97200	2.14500	8.77282	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.25	P	Foreign Exchange Future	0.02600	0.02200	15.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.30	P	Foreign Exchange Future	10.10400	9.92700	1.75178	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.30	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.30	P	Foreign Exchange Future	8.10600	7.93000	2.17123	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.30	C	Foreign Exchange Future	1.05500	1.19200	12.98578	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
12/01/2010	£ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.15900	0.11900	25.15723	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.30	C	Foreign Exchange Future	1.92500	2.09600	8.88312	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.02900	0.02300	20.68966	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.20	P	Foreign Exchange Future	10.00400	9.82700	1.76929	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.20	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.20	P	Foreign Exchange Future	8.00600	7.83000	2.19835	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.20	C	Foreign Exchange Future	0.13900	0.15600	12.23022	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.20	P	Foreign Exchange Future	2.14300	1.98300	7.46617	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.26000	0.29700	14.23077	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.20	P	Foreign Exchange Future	1.26400	1.12400	11.07595	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.20	C	Foreign Exchange Future	0.53400	0.61600	15.35581	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.20	P	Foreign Exchange Future	0.53800	0.44300	17.65799	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.20	C	Foreign Exchange Future	1.12900	1.27600	13.02037	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.20	P	Foreign Exchange Future	0.13300	0.10300	22.55639	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.20	C	Foreign Exchange Future	2.02000	2.19400	8.61386	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.20	P	Foreign Exchange Future	0.02400	0.02100	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.15	P	Foreign Exchange Future	9.95400	9.77700	1.77818	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.15	P	Foreign Exchange Future	5.96000	5.78400	2.95302	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.04400	0.04900	11.36364	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.15	P	Foreign Exchange Future	3.99800	3.82600	4.30215	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	22.00	P	Foreign Exchange Future	9.80400	9.62800	1.79519	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.00	P	Foreign Exchange Future	7.80700	7.63000	2.26720	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.95	P	Foreign Exchange Future	9.75500	9.57800	1.81445	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.95	P	Foreign Exchange Future	7.75700	7.58000	2.28181	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.95	P	Foreign Exchange Future	5.76200	5.58600	3.05449	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.95	P	Foreign Exchange Future	3.80300	3.63200	4.49645	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.80	P	Foreign Exchange Future	9.60500	9.42800	1.84279	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.80	P	Foreign Exchange Future	7.60700	7.43000	2.32680	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.80	P	Foreign Exchange Future	5.61300	5.43800	3.11776	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.05300	0.05900	11.32075	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.80	P	Foreign Exchange Future	3.65700	3.48600	4.67596	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.73300	0.84000	14.59754	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.80	P	Foreign Exchange Future	0.33700	0.26700	20.77151	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
12/01/2010	£ / R 2010/06/14	10.80	C	Foreign Exchange Future	1.46700	1.62800	10.97478	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.07100	0.05500	22.53521	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.80	C	Foreign Exchange Future	2.41200	2.58700	7.25539	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.75	P	Foreign Exchange Future	9.55500	9.37800	1.85243	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.75	P	Foreign Exchange Future	7.55700	7.38000	2.34220	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.65	P	Foreign Exchange Future	9.45500	9.27800	1.87203	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.65	P	Foreign Exchange Future	7.45700	7.28000	2.37361	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.65	C	Foreign Exchange Future	0.19300	0.22000	13.98964	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.65	P	Foreign Exchange Future	1.64700	1.49700	9.10747	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.65	C	Foreign Exchange Future	0.82100	0.93800	14.25091	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.65	P	Foreign Exchange Future	0.27500	0.21500	21.81818	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.65	C	Foreign Exchange Future	1.60100	1.76500	10.24360	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.65	P	Foreign Exchange Future	0.05500	0.04200	23.63636	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.55	P	Foreign Exchange Future	9.35500	9.17800	1.89204	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.55	P	Foreign Exchange Future	7.35700	7.18000	2.40587	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.05	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.05	P	Foreign Exchange Future	5.86100	5.68500	3.00290	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.05	C	Foreign Exchange Future	0.01900	0.02300	21.05263	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.05	P	Foreign Exchange Future	4.87300	4.70000	3.55017	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.05	C	Foreign Exchange Future	0.04600	0.05200	13.04348	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.05	P	Foreign Exchange Future	3.90000	3.72900	4.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.08100	0.09100	12.34568	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.05	P	Foreign Exchange Future	2.93500	2.76800	5.68995	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.20600	0.23400	13.59223	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.55	P	Foreign Exchange Future	1.56000	1.41100	9.55128	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.41200	0.47300	14.80583	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.55	P	Foreign Exchange Future	0.76600	0.65000	15.14360	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.88400	1.00700	13.91403	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.23800	0.18400	22.68908	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.55	C	Foreign Exchange Future	1.69200	1.85900	9.86998	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.04600	0.03600	21.73913	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.55	C	Foreign Exchange Future	2.65900	2.83400	6.58142	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.25	C	Foreign Exchange Future	0.13400	0.15200	13.43284	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.25	P	Foreign Exchange Future	2.18800	2.02900	7.26691	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.60	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.60	P	Foreign Exchange Future	6.40900	6.23200	2.76174	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.60	C	Foreign Exchange Future	0.03000	0.03500	16.66667	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
12/01/2010	£ / R 2010/06/14	16.60	P	Foreign Exchange Future	4.43400	4.26200	3.87912	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.05900	0.06600	11.86441	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.60	P	Foreign Exchange Future	3.46300	3.29300	4.90904	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.57900	0.66800	15.37133	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.10	P	Foreign Exchange Future	0.48300	0.39500	18.21946	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.10	C	Foreign Exchange Future	1.21100	1.36200	12.46903	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.10	P	Foreign Exchange Future	0.11500	0.08900	22.60870	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.50	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.50	P	Foreign Exchange Future	6.30900	6.13300	2.78967	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.29900	0.34200	14.38127	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.00	P	Foreign Exchange Future	1.10300	0.96900	12.14869	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.62700	0.72200	15.15152	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.00	P	Foreign Exchange Future	0.43100	0.34900	19.02552	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.00	C	Foreign Exchange Future	1.29400	1.44900	11.97836	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.09800	0.07600	22.44898	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.00	C	Foreign Exchange Future	2.21600	2.39000	7.85199	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.02000	0.01700	15.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.20	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.20	P	Foreign Exchange Future	6.01000	5.83400	2.92845	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.20	C	Foreign Exchange Future	0.01700	0.01900	11.76471	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.20	P	Foreign Exchange Future	5.02100	4.84600	3.48536	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.20	C	Foreign Exchange Future	0.04300	0.04800	11.62791	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.20	P	Foreign Exchange Future	4.04700	3.87500	4.25006	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.07400	0.08400	13.51351	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.20	P	Foreign Exchange Future	3.07800	2.91100	5.42560	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.18700	0.21300	13.90374	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.70	P	Foreign Exchange Future	1.69100	1.54000	8.92963	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.70	C	Foreign Exchange Future	0.37000	0.42400	14.59459	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.70	P	Foreign Exchange Future	0.87400	0.75100	14.07323	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.79100	0.90400	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.29500	0.23100	21.69492	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.70	C	Foreign Exchange Future	1.55600	1.71900	10.47558	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.06000	0.04600	23.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.70	C	Foreign Exchange Future	2.51100	2.68600	6.96933	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.70500	0.81000	14.89362	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.85	P	Foreign Exchange Future	0.35900	0.28700	20.05571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.85	C	Foreign Exchange Future	1.42300	1.58200	11.17358	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.07700	0.05900	23.37662	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.85	C	Foreign Exchange Future	2.36300	2.53800	7.40584	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.65	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.65	P	Foreign Exchange Future	5.46500	5.28900	3.22049	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.65	C	Foreign Exchange Future	0.02800	0.03300	17.85714	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.65	P	Foreign Exchange Future	4.48200	4.31000	3.83757	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
12/01/2010	£ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.26900	0.30700	14.12639	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.15	P	Foreign Exchange Future	1.22300	1.08400	11.36549	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.55600	0.64200	15.46763	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.15	P	Foreign Exchange Future	0.51000	0.41900	17.84314	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.15	C	Foreign Exchange Future	2.06900	2.24300	8.40986	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.02300	0.02000	13.04348	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.55	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.55	P	Foreign Exchange Future	6.35900	6.18300	2.76773	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.55	C	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.55	P	Foreign Exchange Future	4.38500	4.21300	3.92246	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.06000	0.06800	13.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.55	P	Foreign Exchange Future	3.41400	3.24500	4.95021	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.05	C	Foreign Exchange Future	0.15100	0.17100	13.24503	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.05	P	Foreign Exchange Future	2.00500	1.84800	7.83042	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.28800	0.33000	14.58333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.05	P	Foreign Exchange Future	1.14200	1.00700	11.82137	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.05	C	Foreign Exchange Future	0.60200	0.69400	15.28239	0.00000	0.0000	28
12/01/2010	£ / R 2010/06/14	12.05	P	Foreign Exchange Future	0.45600	0.37100	18.64035	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.05	C	Foreign Exchange Future	1.25200	1.40500	12.22045	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.05	P	Foreign Exchange Future	0.10600	0.08200	22.64151	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.05	C	Foreign Exchange Future	2.16700	2.34100	8.02953	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.05	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.45	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.45	P	Foreign Exchange Future	6.25900	6.08300	2.81195	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.45	P	Foreign Exchange Future	5.26700	5.09200	3.32257	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.45	C	Foreign Exchange Future	0.03400	0.04000	17.64706	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.45	P	Foreign Exchange Future	4.28800	4.11700	3.98787	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.06400	0.07200	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.45	P	Foreign Exchange Future	3.31800	3.14900	5.09343	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.30900	0.35400	14.56311	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.95	P	Foreign Exchange Future	1.06300	0.93100	12.41769	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.65200	0.75000	15.03067	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.95	P	Foreign Exchange Future	0.40600	0.32700	19.45813	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.95	C	Foreign Exchange Future	1.33700	1.49300	11.66791	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.95	C	Foreign Exchange Future	2.26500	2.43900	7.68212	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.32000	0.36700	14.68750	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.90	P	Foreign Exchange Future	1.02400	0.89400	12.69531	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.67800	0.78000	15.04425	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.90	P	Foreign Exchange Future	0.38200	0.30700	19.63351	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.90	C	Foreign Exchange Future	2.31400	2.48900	7.56266	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.25	C	Foreign Exchange Future	0.00600	0.00700	16.66667	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
12/01/2010	£ / R 2010/06/14	18.25	P	Foreign Exchange Future	6.06000	5.88400	2.90429	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.25	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.25	P	Foreign Exchange Future	5.07000	4.89600	3.43195	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.25	C	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.25	P	Foreign Exchange Future	4.09500	3.92400	4.17582	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.07200	0.08100	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.25	P	Foreign Exchange Future	3.12600	2.95800	5.37428	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.35600	0.40900	14.88764	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.75	P	Foreign Exchange Future	0.91000	0.78600	13.62637	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.76100	0.87200	14.58607	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.75	P	Foreign Exchange Future	0.31500	0.24900	20.95238	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.75	C	Foreign Exchange Future	1.51100	1.67300	10.72138	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.06500	0.05000	23.07692	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.75	C	Foreign Exchange Future	2.46200	2.63700	7.10804	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.18200	0.20600	13.18681	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.75	P	Foreign Exchange Future	1.73600	1.58300	8.81336	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.00	P	Foreign Exchange Future	5.81100	5.63600	3.01153	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.00	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.00	P	Foreign Exchange Future	4.82400	4.65100	3.58624	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.04700	0.05300	12.76596	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.00	P	Foreign Exchange Future	3.85100	3.68000	4.44041	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.08300	0.09400	13.25301	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.00	P	Foreign Exchange Future	2.88700	2.72100	5.74991	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.22000	0.25000	13.63636	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.45	P	Foreign Exchange Future	1.47400	1.32700	9.97286	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.75	P	Foreign Exchange Future	5.56400	5.38800	3.16319	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.75	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.75	P	Foreign Exchange Future	4.58000	4.40700	3.77729	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.05400	0.06100	12.96296	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.75	P	Foreign Exchange Future	3.60800	3.43800	4.71175	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.09700	0.11000	13.40206	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.75	P	Foreign Exchange Future	2.65100	2.48700	6.18634	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.25100	0.28700	14.34263	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.25	P	Foreign Exchange Future	1.30500	1.16400	10.80460	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.55	P	Foreign Exchange Future	5.36600	5.19100	3.26127	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.35	C	Foreign Exchange Future	1.01900	1.15400	13.24828	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.17300	0.13100	24.27746	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.35	C	Foreign Exchange Future	1.87800	2.04800	9.05218	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.03200	0.02500	21.87500	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.35	C	Foreign Exchange Future	2.85700	3.03300	6.16031	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.01100	0.01000	9.09091	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
12/01/2010	£ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.40	P	Foreign Exchange Future	5.21800	5.04300	3.35378	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.40	C	Foreign Exchange Future	0.03600	0.04200	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.40	P	Foreign Exchange Future	4.24000	4.06900	4.03302	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.40	C	Foreign Exchange Future	0.12200	0.13800	13.11475	0.00000	0.0000	8,032
12/01/2010	£ / R 2010/06/14	14.40	P	Foreign Exchange Future	2.32600	2.16500	6.92175	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.98400	1.11600	13.41463	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.18800	0.14300	23.93617	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.40	C	Foreign Exchange Future	1.83100	2.00000	9.22993	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.03500	0.02700	22.85714	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.50	C	Foreign Exchange Future	0.03200	0.03800	18.75000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.50	P	Foreign Exchange Future	4.33600	4.16500	3.94373	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.06200	0.07000	12.90323	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.50	P	Foreign Exchange Future	3.36600	3.19700	5.02080	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.11400	0.12900	13.15789	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.50	P	Foreign Exchange Future	2.41800	2.25600	6.69975	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.21300	0.24200	13.61502	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.50	P	Foreign Exchange Future	1.51700	1.36900	9.75610	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.42700	0.49000	14.75410	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.50	P	Foreign Exchange Future	0.73100	0.61700	15.59508	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.91600	1.04200	13.75546	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.22000	0.16900	23.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.50	C	Foreign Exchange Future	1.73800	1.90600	9.66628	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.04200	0.03300	21.42857	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.50	C	Foreign Exchange Future	2.70900	2.88400	6.45995	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.90	P	Foreign Exchange Future	7.70700	7.53000	2.29661	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.40	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.40	P	Foreign Exchange Future	6.20900	6.03300	2.83459	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.90	C	Foreign Exchange Future	0.02200	0.02600	18.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.90	P	Foreign Exchange Future	4.72600	4.55300	3.66060	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.06600	0.07400	12.12121	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.40	P	Foreign Exchange Future	3.27000	3.10100	5.16820	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.16600	0.18700	12.65060	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.90	P	Foreign Exchange Future	1.87000	1.71400	8.34225	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.40	C	Foreign Exchange Future	0.46000	0.52800	14.78261	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.40	P	Foreign Exchange Future	0.66400	0.55500	16.41566	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.90	C	Foreign Exchange Future	1.38000	1.53800	11.44928	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.08400	0.06500	22.61905	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.40	C	Foreign Exchange Future	2.80800	2.98300	6.23219	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	7.90	C	Foreign Exchange Future	4.29800	4.47400	4.09493	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.15600	0.17600	12.82051	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
12/01/2010	£ / R 2010/06/14	14.00	P	Foreign Exchange Future	1.96000	1.80300	8.01020	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.15	P	Foreign Exchange Future	7.95600	7.78000	2.21217	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.65	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.65	P	Foreign Exchange Future	6.45900	6.28200	2.74036	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.15	C	Foreign Exchange Future	0.01700	0.02000	17.64706	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.15	P	Foreign Exchange Future	4.97100	4.79700	3.50030	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.65	C	Foreign Exchange Future	0.05700	0.06400	12.28070	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.65	P	Foreign Exchange Future	3.51100	3.34100	4.84193	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.14300	0.16100	12.58741	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.15	P	Foreign Exchange Future	2.09700	1.93800	7.58226	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.38300	0.43900	14.62141	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.65	P	Foreign Exchange Future	0.83700	0.71600	14.45639	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.15	C	Foreign Exchange Future	1.17000	1.31900	12.73504	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.12400	0.09600	22.58065	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.65	C	Foreign Exchange Future	2.56000	2.73600	6.87500	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.65	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.15	C	Foreign Exchange Future	4.04900	4.22500	4.34675	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.60	P	Foreign Exchange Future	8.40600	8.22900	2.10564	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.10	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.10	P	Foreign Exchange Future	6.90800	6.73100	2.56225	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.60	P	Foreign Exchange Future	5.41500	5.24000	3.23176	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.10	C	Foreign Exchange Future	0.04500	0.05100	13.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.10	P	Foreign Exchange Future	3.94900	3.77800	4.33021	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.10700	0.12100	13.08411	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.60	P	Foreign Exchange Future	2.51100	2.34800	6.49144	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.27800	0.31800	14.38849	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.10	P	Foreign Exchange Future	1.18200	1.04500	11.59052	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.85200	0.97200	14.08451	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.25600	0.19900	22.26563	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.10	C	Foreign Exchange Future	2.11800	2.29200	8.21530	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	10.10	P	Foreign Exchange Future	0.02200	0.01900	13.63636	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.60	C	Foreign Exchange Future	3.60100	3.77700	4.88753	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.30	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.30	P	Foreign Exchange Future	6.11000	5.93300	2.89689	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.30	P	Foreign Exchange Future	5.11900	4.94500	3.39910	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.30	C	Foreign Exchange Future	0.03900	0.04600	17.94872	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.30	P	Foreign Exchange Future	4.14300	3.97300	4.10331	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.07000	0.07900	12.85714	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.30	P	Foreign Exchange Future	3.17400	3.00600	5.29301	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
12/01/2010	£ / R 2010/06/14	14.30	C	Foreign Exchange Future	0.13000	0.14800	13.84615	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.30	P	Foreign Exchange Future	2.23400	2.07500	7.11728	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.17600	0.19900	13.06818	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.80	P	Foreign Exchange Future	1.78000	1.62600	8.65169	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.24300	0.27700	13.99177	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.30	P	Foreign Exchange Future	1.34700	1.20400	10.61618	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.34400	0.39400	14.53488	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.80	P	Foreign Exchange Future	0.94800	0.82100	13.39662	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.30	C	Foreign Exchange Future	0.49500	0.56800	14.74747	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.30	P	Foreign Exchange Future	0.59900	0.49500	17.36227	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.10	C	Foreign Exchange Future	0.14700	0.16600	12.92517	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.10	P	Foreign Exchange Future	2.05100	1.89300	7.70356	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.35	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.35	P	Foreign Exchange Future	6.16000	5.98300	2.87338	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.35	P	Foreign Exchange Future	5.16800	4.99400	3.36687	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.35	C	Foreign Exchange Future	0.03700	0.04400	18.91892	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.35	P	Foreign Exchange Future	4.19100	4.02100	4.05631	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.06800	0.07600	11.76471	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.35	P	Foreign Exchange Future	3.22200	3.05300	5.24519	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.17100	0.19300	12.86550	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.85	P	Foreign Exchange Future	1.82500	1.67000	8.49315	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.23500	0.26800	14.04255	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.35	P	Foreign Exchange Future	1.38900	1.24500	10.36717	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.33200	0.38000	14.45783	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.85	P	Foreign Exchange Future	0.98600	0.85700	13.08316	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.35	C	Foreign Exchange Future	0.47700	0.54800	14.88470	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	12.35	P	Foreign Exchange Future	0.63100	0.52500	16.79873	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.16100	0.18200	13.04348	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.95	P	Foreign Exchange Future	1.91500	1.75900	8.14621	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	11,194
12/01/2010	£ / R 2010/06/14	17.50	P	Foreign Exchange Future	5.31600	5.14100	3.29195	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.22700	0.25900	14.09692	0.00000	0.0000	11,194
12/01/2010	£ / R 2010/06/14	13.40	P	Foreign Exchange Future	1.43100	1.28600	10.13277	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.35	C	Foreign Exchange Future	0.12600	0.14300	13.49206	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.35	P	Foreign Exchange Future	2.28000	2.12000	7.01754	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.80	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.80	P	Foreign Exchange Future	8.60500	8.42900	2.04532	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.80	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.80	P	Foreign Exchange Future	6.60800	6.43200	2.66344	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.80	C	Foreign Exchange Future	0.02400	0.02900	20.83333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.80	P	Foreign Exchange Future	4.62800	4.45600	3.71651	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.09400	0.10700	13.82979	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.80	P	Foreign Exchange Future	2.69800	2.53400	6.07858	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.80	C	Foreign Exchange Future	3.40200	3.57800	5.17343	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
12/01/2010	£ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.70	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.70	P	Foreign Exchange Future	8.50600	8.32900	2.08088	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.70	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.70	P	Foreign Exchange Future	6.50900	6.33200	2.71931	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.70	C	Foreign Exchange Future	0.02700	0.03200	18.51852	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.70	P	Foreign Exchange Future	4.53100	4.35900	3.79607	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.70	C	Foreign Exchange Future	0.10000	0.11400	14.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.70	P	Foreign Exchange Future	2.60400	2.44100	6.25960	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.70	C	Foreign Exchange Future	3.50200	3.67800	5.02570	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.75	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.75	P	Foreign Exchange Future	8.55500	8.37900	2.05728	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.75	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.75	P	Foreign Exchange Future	6.55900	6.38200	2.69858	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.75	C	Foreign Exchange Future	3.45200	3.62800	5.09849	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.00	P	Foreign Exchange Future	8.80500	8.62800	2.01022	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.00	P	Foreign Exchange Future	6.80800	6.63100	2.59988	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.00	C	Foreign Exchange Future	3.20400	3.37900	5.46192	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.10	P	Foreign Exchange Future	8.90500	8.72800	1.98765	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.10	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	17.10	P	Foreign Exchange Future	4.92200	4.74800	3.53515	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.07800	0.08900	14.10256	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.10	P	Foreign Exchange Future	2.98200	2.81600	5.56673	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.10	C	Foreign Exchange Future	3.10500	3.28000	5.63607	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.10	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.05	P	Foreign Exchange Future	8.85500	8.67800	1.99887	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.05	P	Foreign Exchange Future	6.85800	6.68100	2.58093	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.05	C	Foreign Exchange Future	3.15400	3.33000	5.58022	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.05	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.15	P	Foreign Exchange Future	8.95500	8.77800	1.97655	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.15	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.15	P	Foreign Exchange Future	6.95800	6.78100	2.54383	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.07600	0.08600	13.15789	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	15.15	P	Foreign Exchange Future	3.03000	2.86300	5.51155	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.15	C	Foreign Exchange Future	3.05500	3.23100	5.76105	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.00900	0.00800	11.11111	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
12/01/2010	£ / R 2010/06/14	21.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.30	P	Foreign Exchange Future	9.10500	8.92800	1.94399	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.30	P	Foreign Exchange Future	7.10800	6.93100	2.49015	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.30	C	Foreign Exchange Future	2.90700	3.08200	6.01995	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.35	P	Foreign Exchange Future	9.15500	8.97800	1.93337	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.35	P	Foreign Exchange Future	7.15700	6.98100	2.45913	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.25	P	Foreign Exchange Future	9.05500	8.87800	1.95472	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.25	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.25	P	Foreign Exchange Future	7.05800	6.88100	2.50779	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.25	C	Foreign Exchange Future	2.95600	3.13200	5.95399	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.25	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.55	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.55	P	Foreign Exchange Future	8.35600	8.17900	2.11824	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.11000	0.12500	13.63636	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.55	P	Foreign Exchange Future	2.46400	2.30200	6.57468	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.55	C	Foreign Exchange Future	3.65100	3.82700	4.82060	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.20	C	Foreign Exchange Future	3.00600	3.18100	5.82169	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	9.20	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.20	C	Foreign Exchange Future	3.99900	4.17500	4.40110	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.05	C	Foreign Exchange Future	4.14800	4.32500	4.26712	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.25	C	Foreign Exchange Future	3.94900	4.12600	4.48215	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.25	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.85	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.85	P	Foreign Exchange Future	8.65500	8.47900	2.03351	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.85	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.85	P	Foreign Exchange Future	6.65800	6.48200	2.64344	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.85	C	Foreign Exchange Future	0.02300	0.02700	17.39130	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.85	P	Foreign Exchange Future	4.67700	4.50400	3.69895	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.09100	0.10300	13.18681	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.85	P	Foreign Exchange Future	2.74500	2.58000	6.01093	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.85	C	Foreign Exchange Future	3.35300	3.52800	5.21921	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.65	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.65	P	Foreign Exchange Future	8.45600	8.27900	2.09319	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.10400	0.11700	12.50000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.65	P	Foreign Exchange Future	2.55800	2.39400	6.41126	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.65	C	Foreign Exchange Future	3.55100	3.72700	4.95635	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
12/01/2010	£ / R 2010/06/14	8.65	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.35	C	Foreign Exchange Future	3.85000	4.02600	4.57143	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.40	P	Foreign Exchange Future	8.20600	8.02900	2.15696	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.40	C	Foreign Exchange Future	3.80000	3.97600	4.63158	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.90	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.90	P	Foreign Exchange Future	8.70500	8.52900	2.02183	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.90	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.90	P	Foreign Exchange Future	6.70800	6.53200	2.62373	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.08900	0.10000	12.35955	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.90	P	Foreign Exchange Future	2.79300	2.62700	5.94343	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.90	C	Foreign Exchange Future	3.30300	3.47900	5.32849	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.50	P	Foreign Exchange Future	9.30500	9.12800	1.90220	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.50	P	Foreign Exchange Future	7.30700	7.13100	2.40865	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	20.95	P	Foreign Exchange Future	8.75500	8.57800	2.02170	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.95	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	18.95	P	Foreign Exchange Future	6.75800	6.58200	2.60432	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.95	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	16.95	P	Foreign Exchange Future	4.77500	4.60200	3.62304	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.08600	0.09700	12.79070	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	14.95	P	Foreign Exchange Future	2.84000	2.67400	5.84507	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.95	C	Foreign Exchange Future	3.25300	3.42900	5.41039	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	21.20	P	Foreign Exchange Future	9.00500	8.82800	1.96557	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.20	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	£ / R 2010/06/14	19.20	P	Foreign Exchange Future	7.00800	6.83100	2.52568	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13			Foreign Exchange Future	12.39730	12.57870	1.46322	0.00000	0.0000	1,101
12/01/2010	£ / R 2010/09/13	12.73	C	Foreign Exchange Future	0.58400	0.62800	7.53425	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13	12.73	P	Foreign Exchange Future	0.91700	0.77900	15.04907	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13	12.78	C	Foreign Exchange Future	0.56400	0.64700	14.71631	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13	12.78	P	Foreign Exchange Future	0.94700	0.84800	10.45407	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13	12.68	C	Foreign Exchange Future	0.60400	0.65000	7.61589	0.00000	0.0000	0
12/01/2010	£ / R 2010/09/13	12.68	P	Foreign Exchange Future	0.88700	0.75100	15.33258	0.00000	0.0000	0
12/01/2010	¥ / R 2010/03/15			Foreign Exchange Future	0.08060	0.08260	2.48139	0.00000	0.0000	1,364
12/01/2010	¥ / R 2010/03/15	0.08	C	Foreign Exchange Future	0.00365	0.00466	27.67123	0.00000	0.0000	0
12/01/2010	¥ / R 2010/03/15	0.08	P	Foreign Exchange Future	0.00305	0.00206	32.45902	0.00000	0.0000	0
12/01/2010	¥ / R 2010/03/15	0.09	C	Foreign Exchange Future	0.00108	0.00140	29.62963	0.00000	0.0000	0
12/01/2010	¥ / R 2010/03/15	0.09	P	Foreign Exchange Future	0.01048	0.00880	16.03053	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
12/01/2010	¥ / R 2010/03/15	0.07	C	Foreign Exchange Future	0.01075	0.01271	18.23256	0.00000	0.0000	0
12/01/2010	¥ / R 2010/03/15	0.07	P	Foreign Exchange Future	0.00015	0.00011	26.66667	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14			Foreign Exchange Future	0.08200	0.08410	2.56098	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.08	C	Foreign Exchange Future	0.00630	0.00739	17.30159	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.08	P	Foreign Exchange Future	0.00430	0.00329	23.48837	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.09	C	Foreign Exchange Future	0.00322	0.00377	17.08075	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.09	P	Foreign Exchange Future	0.01122	0.00967	13.81462	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.07	C	Foreign Exchange Future	0.01263	0.01445	14.41013	0.00000	0.0000	0
12/01/2010	¥ / R 2010/06/14	0.07	P	Foreign Exchange Future	0.00063	0.00035	44.44444	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15			Foreign Exchange Future	10.79620	10.93240	1.26155	10.98850	10.8200	21,470
12/01/2010	€ / R 2010/03/15	19.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.65	P	Foreign Exchange Future	8.85400	8.71800	1.53603	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.65	P	Foreign Exchange Future	6.85400	6.71800	1.98424	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.65	P	Foreign Exchange Future	4.85400	4.71800	2.80181	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.65	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.65	P	Foreign Exchange Future	2.85800	2.72300	4.72358	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.65	C	Foreign Exchange Future	0.07500	0.08900	18.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.65	P	Foreign Exchange Future	0.92900	0.80700	13.13240	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.34500	0.42400	22.89855	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.65	P	Foreign Exchange Future	0.19900	0.14200	28.64322	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.65	C	Foreign Exchange Future	1.15700	1.29000	11.49525	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.65	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.65	C	Foreign Exchange Future	2.14800	2.28300	6.28492	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.65	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.65	C	Foreign Exchange Future	3.14600	3.28200	4.32295	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.90	P	Foreign Exchange Future	9.10400	8.96800	1.49385	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.90	P	Foreign Exchange Future	7.10400	6.96800	1.91441	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.00	P	Foreign Exchange Future	9.20400	9.06800	1.47762	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.00	P	Foreign Exchange Future	7.20400	7.06800	1.88784	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.75	P	Foreign Exchange Future	8.95400	8.81800	1.51887	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.75	P	Foreign Exchange Future	6.95400	6.81800	1.95571	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.02400	0.02700	12.50000	0.00000	0.0000	13,636
12/01/2010	€ / R 2010/03/15	12.60	P	Foreign Exchange Future	1.82800	1.69500	7.27571	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.55	P	Foreign Exchange Future	8.75400	8.61800	1.55358	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	17.55	P	Foreign Exchange Future	6.75400	6.61800	2.01362	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.55	P	Foreign Exchange Future	4.75400	4.61800	2.86075	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.55	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.55	P	Foreign Exchange Future	2.75900	2.62400	4.89308	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.55	C	Foreign Exchange Future	0.08600	0.10300	19.76744	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.55	P	Foreign Exchange Future	0.84000	0.72100	14.16667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.40500	0.49200	21.48148	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.55	P	Foreign Exchange Future	0.15900	0.11000	30.81761	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.55	C	Foreign Exchange Future	1.25500	1.38800	10.59761	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.55	P	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.55	C	Foreign Exchange Future	2.24700	2.38300	6.05251	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.55	C	Foreign Exchange Future	3.24600	3.38200	4.18977	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.40	P	Foreign Exchange Future	8.60400	8.46800	1.58066	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.40	P	Foreign Exchange Future	6.60400	6.46800	2.05936	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.40	P	Foreign Exchange Future	4.60400	4.46800	2.95395	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.40	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.40	P	Foreign Exchange Future	2.61100	2.47600	5.17043	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.40	C	Foreign Exchange Future	0.10700	0.12900	20.56075	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.40	P	Foreign Exchange Future	0.71100	0.59700	16.03376	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.50500	0.60500	19.80198	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.40	P	Foreign Exchange Future	0.10900	0.07300	33.02752	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.40	C	Foreign Exchange Future	1.40200	1.53700	9.62910	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.40	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.40	C	Foreign Exchange Future	2.39700	2.53300	5.67376	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.40	C	Foreign Exchange Future	3.39600	3.53200	4.00471	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.45	P	Foreign Exchange Future	8.65400	8.51800	1.57153	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.45	P	Foreign Exchange Future	6.65400	6.51800	2.04388	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.45	P	Foreign Exchange Future	4.65400	4.51800	2.92222	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.45	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.45	P	Foreign Exchange Future	2.66000	2.52600	5.03759	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.45	C	Foreign Exchange Future	0.10000	0.12000	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.45	P	Foreign Exchange Future	0.75400	0.63800	15.38462	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.47000	0.56600	20.42553	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.45	P	Foreign Exchange Future	0.12400	0.08400	32.25806	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
12/01/2010	€ / R 2010/03/15	9.45	C	Foreign Exchange Future	1.35300	1.48700	9.90392	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.45	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.45	C	Foreign Exchange Future	2.34700	2.48300	5.79463	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.45	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.45	C	Foreign Exchange Future	3.34600	3.48200	4.06455	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.80	P	Foreign Exchange Future	9.00400	8.86800	1.51044	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.80	P	Foreign Exchange Future	7.00400	6.86800	1.94175	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.05	P	Foreign Exchange Future	9.25400	9.11800	1.46963	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.05	P	Foreign Exchange Future	7.25400	7.11800	1.87483	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	20.10	P	Foreign Exchange Future	9.30400	9.16800	1.46174	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	18.10	P	Foreign Exchange Future	7.30400	7.16800	1.86199	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.95	P	Foreign Exchange Future	9.15400	9.01800	1.48569	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.95	P	Foreign Exchange Future	7.15400	7.01800	1.90103	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.85	P	Foreign Exchange Future	9.05400	8.91800	1.50210	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.85	P	Foreign Exchange Future	7.05400	6.91800	1.92798	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.70	P	Foreign Exchange Future	8.90400	8.76800	1.52740	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.70	P	Foreign Exchange Future	6.90400	6.76800	1.96987	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.60	P	Foreign Exchange Future	8.80400	8.66800	1.54475	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.60	P	Foreign Exchange Future	6.80400	6.66800	1.99882	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.60	P	Foreign Exchange Future	4.80400	4.66800	2.83097	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.60	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.60	P	Foreign Exchange Future	2.80900	2.67400	4.80598	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.60	C	Foreign Exchange Future	0.08000	0.09600	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.60	P	Foreign Exchange Future	0.88400	0.76400	13.57466	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.37400	0.45700	22.19251	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.60	P	Foreign Exchange Future	0.17800	0.12500	29.77528	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.60	C	Foreign Exchange Future	1.20600	1.33900	11.02819	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.60	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.60	C	Foreign Exchange Future	2.19700	2.33300	6.19026	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
12/01/2010	€ / R 2010/03/15	8.60	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.60	C	Foreign Exchange Future	3.19600	3.33200	4.25532	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.50	P	Foreign Exchange Future	8.70400	8.56800	1.56250	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.50	P	Foreign Exchange Future	6.70400	6.56800	2.02864	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.35	P	Foreign Exchange Future	8.55400	8.41800	1.58990	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.35	P	Foreign Exchange Future	6.55400	6.41800	2.07507	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.35	P	Foreign Exchange Future	4.55400	4.41800	2.98639	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.35	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.35	P	Foreign Exchange Future	3.55500	3.42000	3.79747	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.35	C	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.35	P	Foreign Exchange Future	2.56200	2.42700	5.26932	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.35	C	Foreign Exchange Future	0.03100	0.03600	16.12903	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.35	P	Foreign Exchange Future	1.58500	1.45400	8.26498	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.35	C	Foreign Exchange Future	0.11500	0.13900	20.86957	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.35	P	Foreign Exchange Future	0.66900	0.55700	16.74141	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.35	C	Foreign Exchange Future	0.54100	0.64500	19.22366	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.35	P	Foreign Exchange Future	0.09500	0.06300	33.68421	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.35	C	Foreign Exchange Future	1.45200	1.58600	9.22865	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.35	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.35	C	Foreign Exchange Future	2.44700	2.58300	5.55783	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.35	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.35	C	Foreign Exchange Future	3.44600	3.58200	3.94660	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.50	P	Foreign Exchange Future	4.70400	4.56800	2.89116	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.50	P	Foreign Exchange Future	3.70500	3.56900	3.67072	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.50	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.50	P	Foreign Exchange Future	2.71000	2.57500	4.98155	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.50	P	Foreign Exchange Future	1.73000	1.59800	7.63006	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.50	C	Foreign Exchange Future	0.09300	0.11100	19.35484	0.00000	0.0000	24
12/01/2010	€ / R 2010/03/15	11.50	P	Foreign Exchange Future	0.79700	0.67900	14.80552	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.43700	0.52800	20.82380	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.50	P	Foreign Exchange Future	0.14100	0.09600	31.91489	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.50	C	Foreign Exchange Future	1.30400	1.43800	10.27607	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.50	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.50	C	Foreign Exchange Future	2.29700	2.43300	5.92077	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	7.50	C	Foreign Exchange Future	3.29600	3.43200	4.12621	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.70	P	Foreign Exchange Future	4.90400	4.76800	2.77325	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.70	P	Foreign Exchange Future	3.90500	3.76900	3.48271	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.70	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.70	P	Foreign Exchange Future	2.90800	2.77300	4.64237	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.02100	0.02400	14.28571	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.70	P	Foreign Exchange Future	1.92500	1.79200	6.90909	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.70	C	Foreign Exchange Future	0.07000	0.08300	18.57143	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.70	P	Foreign Exchange Future	0.97400	0.85100	12.62834	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.31700	0.39200	23.65931	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.70	P	Foreign Exchange Future	0.22100	0.16000	27.60181	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.70	C	Foreign Exchange Future	1.10800	1.24000	11.91336	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.70	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.70	C	Foreign Exchange Future	2.09800	2.23400	6.48236	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.70	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.70	C	Foreign Exchange Future	3.09600	3.23300	4.42506	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.75	P	Foreign Exchange Future	4.95400	4.81800	2.74526	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.75	P	Foreign Exchange Future	3.95500	3.81900	3.43869	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.75	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.75	P	Foreign Exchange Future	2.95800	2.82300	4.56389	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.75	P	Foreign Exchange Future	1.97400	1.84100	6.73759	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.75	C	Foreign Exchange Future	0.06500	0.07800	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.75	P	Foreign Exchange Future	1.01900	0.89600	12.07066	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.29100	0.36100	24.05498	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.75	P	Foreign Exchange Future	0.24500	0.17900	26.93878	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.75	C	Foreign Exchange Future	1.05900	1.19100	12.46459	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.75	P	Foreign Exchange Future	0.01300	0.00900	30.76923	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.75	C	Foreign Exchange Future	2.04800	2.18400	6.64063	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.75	C	Foreign Exchange Future	3.04600	3.18300	4.49770	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.95	P	Foreign Exchange Future	5.15400	5.01800	2.63873	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.95	P	Foreign Exchange Future	4.15500	4.01900	3.27316	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.95	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.95	P	Foreign Exchange Future	3.15700	3.02100	4.30789	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.95	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	12.95	P	Foreign Exchange Future	2.16900	2.03600	6.13186	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.95	C	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.95	P	Foreign Exchange Future	1.20400	1.07700	10.54817	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.95	C	Foreign Exchange Future	0.21100	0.25800	22.27488	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.95	P	Foreign Exchange Future	0.36500	0.27600	24.38356	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.95	C	Foreign Exchange Future	0.87300	0.99700	14.20389	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.95	P	Foreign Exchange Future	0.02700	0.01500	44.44444	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.95	C	Foreign Exchange Future	1.84900	1.98400	7.30124	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.95	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.95	C	Foreign Exchange Future	2.84700	2.98300	4.77696	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.00	P	Foreign Exchange Future	5.20400	5.06800	2.61337	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.00	P	Foreign Exchange Future	4.20500	4.06900	3.23424	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.00	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.00	P	Foreign Exchange Future	3.20600	3.07100	4.21085	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.00	P	Foreign Exchange Future	2.21800	2.08500	5.99639	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.00	C	Foreign Exchange Future	0.04700	0.05500	17.02128	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.00	P	Foreign Exchange Future	1.25100	1.12300	10.23181	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.19600	0.23900	21.93878	0.00000	0.0000	13,651
12/01/2010	€ / R 2010/03/15	11.00	P	Foreign Exchange Future	0.40000	0.30700	23.25000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.00	C	Foreign Exchange Future	0.82800	0.95100	14.85507	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.00	P	Foreign Exchange Future	0.03200	0.01900	40.62500	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.00	C	Foreign Exchange Future	1.79900	1.93400	7.50417	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.00	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.00	C	Foreign Exchange Future	2.79700	2.93300	4.86235	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.85	P	Foreign Exchange Future	5.05400	4.91800	2.69094	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.85	P	Foreign Exchange Future	4.05500	3.91900	3.35388	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.85	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.85	P	Foreign Exchange Future	3.05700	2.92200	4.41609	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.01800	0.02100	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.85	P	Foreign Exchange Future	2.07200	1.93900	6.41892	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.85	C	Foreign Exchange Future	0.05700	0.06800	19.29825	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.85	P	Foreign Exchange Future	1.11100	0.98600	11.25113	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.24700	0.30500	23.48178	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.85	P	Foreign Exchange Future	0.30100	0.22300	25.91362	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.85	C	Foreign Exchange Future	0.96400	1.09300	13.38174	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.85	P	Foreign Exchange Future	0.01800	0.01100	38.88889	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.85	C	Foreign Exchange Future	1.94800	2.08400	6.98152	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	7.85	C	Foreign Exchange Future	2.94600	3.08300	4.65037	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.80	P	Foreign Exchange Future	5.00400	4.86800	2.71783	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.80	P	Foreign Exchange Future	4.00500	3.86900	3.39576	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.80	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.80	P	Foreign Exchange Future	3.00700	2.87200	4.48952	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.80	C	Foreign Exchange Future	0.01900	0.02200	15.78947	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.80	P	Foreign Exchange Future	2.02300	1.89000	6.57439	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.80	C	Foreign Exchange Future	0.06100	0.07200	18.03279	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.80	P	Foreign Exchange Future	1.06500	0.94000	11.73709	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.80	C	Foreign Exchange Future	0.26600	0.33200	24.81203	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.80	P	Foreign Exchange Future	0.27000	0.20000	25.92593	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.80	C	Foreign Exchange Future	1.01100	1.14200	12.95747	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.80	P	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.80	C	Foreign Exchange Future	1.99800	2.13400	6.80681	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.80	C	Foreign Exchange Future	2.99600	3.13300	4.57276	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.90	P	Foreign Exchange Future	5.10400	4.96800	2.66458	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.90	P	Foreign Exchange Future	4.10500	3.96900	3.31303	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.90	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.90	P	Foreign Exchange Future	3.10700	2.97100	4.37721	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.90	C	Foreign Exchange Future	0.01600	0.02000	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.90	P	Foreign Exchange Future	2.12000	1.98800	6.22642	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.90	C	Foreign Exchange Future	0.05400	0.06300	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.90	P	Foreign Exchange Future	1.15800	1.03100	10.96718	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.90	C	Foreign Exchange Future	0.22800	0.27900	22.36842	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.90	P	Foreign Exchange Future	0.33200	0.24700	25.60241	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.90	C	Foreign Exchange Future	0.91800	1.04500	13.83442	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.90	P	Foreign Exchange Future	0.02200	0.01300	40.90909	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.90	C	Foreign Exchange Future	1.89800	2.03400	7.16544	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.90	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.90	C	Foreign Exchange Future	2.89700	3.03300	4.69451	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.15	P	Foreign Exchange Future	5.35400	5.21800	2.54016	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.15	P	Foreign Exchange Future	4.35400	4.21800	3.12356	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.15	P	Foreign Exchange Future	3.35600	3.22000	4.05244	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.01100	0.01300	18.18182	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
12/01/2010	€ / R 2010/03/15	13.15	P	Foreign Exchange Future	2.36500	2.23100	5.66596	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.15	C	Foreign Exchange Future	0.03900	0.04600	17.94872	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.15	P	Foreign Exchange Future	1.39300	1.26400	9.26059	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.15600	0.18900	21.15385	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.15	P	Foreign Exchange Future	0.51000	0.40700	20.19608	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.15	C	Foreign Exchange Future	0.69900	0.81500	16.59514	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.15	P	Foreign Exchange Future	0.05300	0.03300	37.73585	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.15	C	Foreign Exchange Future	1.65000	1.78500	8.18182	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.15	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.15	C	Foreign Exchange Future	2.64700	2.78300	5.13789	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.05	P	Foreign Exchange Future	5.25400	5.11800	2.58850	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.05	P	Foreign Exchange Future	4.25400	4.11900	3.17348	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.05	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.05	P	Foreign Exchange Future	3.25600	3.12100	4.14619	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.05	P	Foreign Exchange Future	2.26700	2.13300	5.91090	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.05	C	Foreign Exchange Future	0.04400	0.05200	18.18182	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.05	P	Foreign Exchange Future	1.29800	1.17000	9.86133	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.18100	0.22100	22.09945	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.05	P	Foreign Exchange Future	0.43500	0.33900	22.06897	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.05	C	Foreign Exchange Future	0.78400	0.90500	15.43367	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.05	P	Foreign Exchange Future	0.03800	0.02300	39.47368	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.05	C	Foreign Exchange Future	1.74900	1.88500	7.77587	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.05	C	Foreign Exchange Future	2.74700	2.88300	4.95086	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.10	P	Foreign Exchange Future	5.30400	5.16800	2.56410	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.10	P	Foreign Exchange Future	4.30400	4.16900	3.13662	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.10	P	Foreign Exchange Future	3.30600	3.17000	4.11373	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.01200	0.01400	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.10	P	Foreign Exchange Future	2.31600	2.18200	5.78584	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.16800	0.20500	22.02381	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.10	P	Foreign Exchange Future	0.47200	0.37300	20.97458	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.10	C	Foreign Exchange Future	0.74100	0.85900	15.92443	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.10	P	Foreign Exchange Future	0.04500	0.02700	40.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.10	C	Foreign Exchange Future	1.69900	1.83500	8.00471	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.10	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.10	C	Foreign Exchange Future	2.69700	2.83300	5.04264	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.20	P	Foreign Exchange Future	5.40400	5.26800	2.51665	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.20	P	Foreign Exchange Future	4.40400	4.26800	3.08810	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.20	P	Foreign Exchange Future	3.40600	3.27000	3.99295	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.20	C	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.20	P	Foreign Exchange Future	2.41400	2.28000	5.55095	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.20	C	Foreign Exchange Future	0.03700	0.04300	16.21622	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.20	P	Foreign Exchange Future	1.44100	1.31100	9.02151	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.20	C	Foreign Exchange Future	0.14400	0.17500	21.52778	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.20	P	Foreign Exchange Future	0.54800	0.44300	19.16058	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.20	C	Foreign Exchange Future	0.65800	0.77100	17.17325	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.20	P	Foreign Exchange Future	0.06200	0.03900	37.09677	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.20	C	Foreign Exchange Future	1.60000	1.73500	8.43750	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.20	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.20	C	Foreign Exchange Future	2.59700	2.73300	5.23681	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	16.25	P	Foreign Exchange Future	5.45400	5.31800	2.49358	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.25	P	Foreign Exchange Future	4.45400	4.31800	3.05344	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	14.25	P	Foreign Exchange Future	3.45600	3.32000	3.93519	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.25	P	Foreign Exchange Future	2.46300	2.32900	5.44052	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.25	C	Foreign Exchange Future	0.03500	0.04000	14.28571	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.25	P	Foreign Exchange Future	1.48900	1.35800	8.79785	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.13400	0.16200	20.89552	0.00000	0.0000	2,700
12/01/2010	€ / R 2010/03/15	11.25	P	Foreign Exchange Future	0.58800	0.48000	18.36735	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.25	C	Foreign Exchange Future	0.61800	0.72800	17.79935	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.25	P	Foreign Exchange Future	0.07200	0.04600	36.11111	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.25	C	Foreign Exchange Future	1.55100	1.68600	8.70406	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.25	C	Foreign Exchange Future	2.54700	2.68300	5.33962	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.10	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	12.10	P	Foreign Exchange Future	1.34600	1.21700	9.58395	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.15	P	Foreign Exchange Future	8.35400	8.21800	1.62796	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.15	P	Foreign Exchange Future	6.35400	6.21800	2.14038	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.15	C	Foreign Exchange Future	3.64600	3.78200	3.73012	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/03/15	19.30	P	Foreign Exchange Future	8.50400	8.36800	1.59925	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.30	P	Foreign Exchange Future	6.50400	6.36800	2.09102	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	15.30	P	Foreign Exchange Future	4.50400	4.36800	3.01954	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.30	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	13.30	P	Foreign Exchange Future	2.51200	2.37800	5.33439	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.30	C	Foreign Exchange Future	0.12400	0.15000	20.96774	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	11.30	P	Foreign Exchange Future	0.62800	0.51800	17.51592	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.30	C	Foreign Exchange Future	0.57900	0.68600	18.48014	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	10.30	P	Foreign Exchange Future	0.08300	0.05400	34.93976	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.30	C	Foreign Exchange Future	1.50100	1.63600	8.99400	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	9.30	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.30	C	Foreign Exchange Future	2.49700	2.63300	5.44654	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	8.30	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.30	C	Foreign Exchange Future	3.49600	3.63200	3.89016	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.25	P	Foreign Exchange Future	8.45400	8.31800	1.60871	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.25	P	Foreign Exchange Future	6.45400	6.31800	2.10722	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.25	C	Foreign Exchange Future	3.54600	3.68200	3.83531	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.10	P	Foreign Exchange Future	8.30400	8.16800	1.63776	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.10	P	Foreign Exchange Future	6.30400	6.16800	2.15736	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.10	C	Foreign Exchange Future	3.69600	3.83200	3.67965	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	19.20	P	Foreign Exchange Future	8.40400	8.26800	1.61828	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	17.20	P	Foreign Exchange Future	6.40400	6.26800	2.12367	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.20	C	Foreign Exchange Future	3.59600	3.73200	3.78198	0.00000	0.0000	0
12/01/2010	€ / R 2010/03/15	7.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14			Foreign Exchange Future	10.98040	11.12000	1.27136	11.14000	11.0009	12,652
12/01/2010	€ / R 2010/06/14	12.10	C	Foreign Exchange Future	0.18700	0.20400	9.09091	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	12.10	P	Foreign Exchange Future	1.30700	1.18400	9.41086	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.90	C	Foreign Exchange Future	0.21600	0.23700	9.72222	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.90	P	Foreign Exchange Future	1.13600	1.01700	10.47535	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	12.00	C	Foreign Exchange Future	0.20100	0.22000	9.45274	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	12.00	P	Foreign Exchange Future	1.22100	1.10000	9.90991	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.30	P	Foreign Exchange Future	8.32100	8.18100	1.68249	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.30	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/06/14	17.30	P	Foreign Exchange Future	6.32400	6.18200	2.24541	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.30	C	Foreign Exchange Future	0.02500	0.02700	8.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.30	P	Foreign Exchange Future	4.34500	4.20700	3.17606	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.30	C	Foreign Exchange Future	0.08500	0.09200	8.23529	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.30	P	Foreign Exchange Future	2.40500	2.27200	5.53015	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.30	C	Foreign Exchange Future	0.34900	0.38800	11.17479	0.00000	0.0000	25
12/01/2010	€ / R 2010/06/14	11.30	P	Foreign Exchange Future	0.66900	0.56800	15.09716	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.30	C	Foreign Exchange Future	0.84900	0.94800	11.66078	0.00000	0.0000	20
12/01/2010	€ / R 2010/06/14	10.30	P	Foreign Exchange Future	0.16900	0.12800	24.26036	0.00000	0.0000	271
12/01/2010	€ / R 2010/06/14	9.30	C	Foreign Exchange Future	1.70700	1.84000	7.79145	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.30	P	Foreign Exchange Future	0.02700	0.02000	25.92593	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.30	C	Foreign Exchange Future	2.68700	2.82500	5.13584	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.30	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.30	C	Foreign Exchange Future	3.68200	3.82100	3.77512	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.30	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.60	P	Foreign Exchange Future	8.62100	8.48100	1.62394	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.60	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.60	P	Foreign Exchange Future	6.62300	6.48200	2.12894	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.60	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.60	P	Foreign Exchange Future	4.63900	4.49900	3.01789	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.60	C	Foreign Exchange Future	0.07000	0.07600	8.57143	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.60	P	Foreign Exchange Future	2.69000	2.55600	4.98141	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.60	C	Foreign Exchange Future	0.27300	0.30200	10.62271	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.60	P	Foreign Exchange Future	0.89300	0.78200	12.43001	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.65400	0.73700	12.69113	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.60	P	Foreign Exchange Future	0.27400	0.21700	20.80292	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.60	C	Foreign Exchange Future	1.42700	1.55500	8.96987	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.60	P	Foreign Exchange Future	0.04700	0.03500	25.53191	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.60	C	Foreign Exchange Future	2.38900	2.52800	5.81833	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.60	C	Foreign Exchange Future	3.38300	3.52200	4.10878	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.60	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.70	P	Foreign Exchange Future	8.72100	8.58100	1.60532	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.70	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.70	P	Foreign Exchange Future	6.72300	6.58200	2.09728	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.70	C	Foreign Exchange Future	0.01700	0.01700	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.70	P	Foreign Exchange Future	4.73700	4.59700	2.95546	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.70	C	Foreign Exchange Future	0.06600	0.07100	7.57576	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.70	P	Foreign Exchange Future	2.78600	2.65100	4.84566	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.70	C	Foreign Exchange Future	0.25200	0.27800	10.31746	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.70	P	Foreign Exchange Future	0.97200	0.85800	11.72840	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.70	C	Foreign Exchange Future	0.59700	0.67500	13.06533	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.70	P	Foreign Exchange Future	0.31700	0.25500	19.55836	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
12/01/2010	€ / R 2010/06/14	9.70	C	Foreign Exchange Future	1.33600	1.46300	9.50599	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.70	P	Foreign Exchange Future	0.05600	0.04300	23.21429	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.70	C	Foreign Exchange Future	2.29000	2.42800	6.02620	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.70	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.70	C	Foreign Exchange Future	3.28300	3.42200	4.23393	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.35	P	Foreign Exchange Future	8.37100	8.23100	1.67244	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.35	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.35	P	Foreign Exchange Future	6.37400	6.23200	2.22780	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.35	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.35	P	Foreign Exchange Future	4.39400	4.25500	3.16340	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.35	C	Foreign Exchange Future	0.08200	0.08900	8.53659	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.35	P	Foreign Exchange Future	2.45200	2.31900	5.42414	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.35	C	Foreign Exchange Future	0.33400	0.37200	11.37725	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.35	P	Foreign Exchange Future	0.70400	0.60200	14.48864	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.35	C	Foreign Exchange Future	0.81400	0.91000	11.79361	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.35	P	Foreign Exchange Future	0.18400	0.14000	23.91304	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.35	C	Foreign Exchange Future	1.66000	1.79200	7.95181	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.35	P	Foreign Exchange Future	0.03000	0.02200	26.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.35	C	Foreign Exchange Future	2.63700	2.77600	5.27114	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.35	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.35	C	Foreign Exchange Future	3.63200	3.77100	3.82709	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.35	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.40	P	Foreign Exchange Future	8.42100	8.28100	1.66251	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.40	P	Foreign Exchange Future	6.42300	6.28200	2.19524	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.40	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.40	P	Foreign Exchange Future	4.44300	4.30400	3.12852	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.40	C	Foreign Exchange Future	0.08000	0.08600	7.50000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.40	P	Foreign Exchange Future	2.50000	2.36600	5.36000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.40	C	Foreign Exchange Future	0.32100	0.35600	10.90343	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.40	P	Foreign Exchange Future	0.74100	0.63600	14.17004	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.40	C	Foreign Exchange Future	0.78000	0.87400	12.05128	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.40	P	Foreign Exchange Future	0.20000	0.15400	23.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.40	C	Foreign Exchange Future	1.61300	1.74400	8.12151	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.40	P	Foreign Exchange Future	0.03300	0.02400	27.27273	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.40	C	Foreign Exchange Future	2.58700	2.72600	5.37302	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.40	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.40	C	Foreign Exchange Future	3.58200	3.72200	3.90843	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.55	P	Foreign Exchange Future	8.57100	8.43100	1.63342	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/06/14	17.55	P	Foreign Exchange Future	6.57300	6.43200	2.14514	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.55	C	Foreign Exchange Future	0.02000	0.02000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.55	P	Foreign Exchange Future	4.59000	4.45000	3.05011	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.55	C	Foreign Exchange Future	0.07300	0.07800	6.84932	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.55	P	Foreign Exchange Future	2.64300	2.50800	5.10783	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.55	C	Foreign Exchange Future	0.28400	0.31400	10.56338	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.55	P	Foreign Exchange Future	0.85400	0.74400	12.88056	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.68400	0.77000	12.57310	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.55	P	Foreign Exchange Future	0.25400	0.20000	21.25984	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.55	C	Foreign Exchange Future	1.47300	1.60200	8.75764	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.55	P	Foreign Exchange Future	0.04300	0.03200	25.58140	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.55	C	Foreign Exchange Future	2.43900	2.57700	5.65806	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.55	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.55	C	Foreign Exchange Future	3.43300	3.57200	4.04894	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.55	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.45	P	Foreign Exchange Future	8.47100	8.33100	1.65270	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.45	P	Foreign Exchange Future	6.47300	6.33200	2.17828	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.45	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.45	P	Foreign Exchange Future	4.49200	4.35300	3.09439	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.45	C	Foreign Exchange Future	0.07700	0.08300	7.79221	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.45	P	Foreign Exchange Future	2.54700	2.41300	5.26109	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.45	C	Foreign Exchange Future	0.30800	0.34200	11.03896	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.45	P	Foreign Exchange Future	0.77800	0.67200	13.62468	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.45	C	Foreign Exchange Future	0.74700	0.83900	12.31593	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.45	P	Foreign Exchange Future	0.21700	0.16900	22.11982	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.45	C	Foreign Exchange Future	1.56600	1.69700	8.36526	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.45	P	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.45	C	Foreign Exchange Future	2.53800	2.67600	5.43735	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.45	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.45	C	Foreign Exchange Future	3.53300	3.67200	3.93433	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.50	P	Foreign Exchange Future	8.52100	8.38100	1.64300	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.50	P	Foreign Exchange Future	6.52300	6.38200	2.16158	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.50	C	Foreign Exchange Future	0.02100	0.02100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.50	P	Foreign Exchange Future	4.54100	4.40100	3.08302	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.50	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.50	P	Foreign Exchange Future	2.59500	2.46100	5.16378	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.50	C	Foreign Exchange Future	0.29600	0.32800	10.81081	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.50	P	Foreign Exchange Future	0.81600	0.70800	13.23529	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.71500	0.80400	12.44755	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.50	P	Foreign Exchange Future	0.23500	0.18400	21.70213	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
12/01/2010	€ / R 2010/06/14	9.50	C	Foreign Exchange Future	1.51900	1.64900	8.55826	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.50	P	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.50	C	Foreign Exchange Future	2.48800	2.62700	5.58682	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.50	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.50	C	Foreign Exchange Future	3.48300	3.62200	3.99081	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.50	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.85	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.85	P	Foreign Exchange Future	8.87000	8.73100	1.56708	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.85	P	Foreign Exchange Future	6.87200	6.73200	2.03725	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.85	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.85	P	Foreign Exchange Future	4.88500	4.74400	2.88639	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.85	C	Foreign Exchange Future	0.06100	0.06500	6.55738	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.85	P	Foreign Exchange Future	2.93100	2.79500	4.64005	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.85	C	Foreign Exchange Future	0.22500	0.24700	9.77778	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.85	P	Foreign Exchange Future	1.09500	0.97700	10.77626	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.51700	0.58700	13.53965	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.85	P	Foreign Exchange Future	0.38700	0.31700	18.08786	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.85	C	Foreign Exchange Future	1.20200	1.32500	10.23295	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.85	P	Foreign Exchange Future	0.07200	0.05500	23.61111	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.85	C	Foreign Exchange Future	2.14200	2.28000	6.44258	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.85	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.85	C	Foreign Exchange Future	3.13400	3.27300	4.43523	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.85	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.80	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.80	P	Foreign Exchange Future	8.82000	8.68100	1.57596	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.80	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.80	P	Foreign Exchange Future	6.82300	6.68200	2.06654	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.80	C	Foreign Exchange Future	0.01500	0.01500	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.80	P	Foreign Exchange Future	4.83500	4.69500	2.89555	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.80	C	Foreign Exchange Future	0.06200	0.06700	8.06452	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.80	P	Foreign Exchange Future	2.88200	2.74700	4.68425	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.80	C	Foreign Exchange Future	0.23300	0.25700	10.30043	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.80	P	Foreign Exchange Future	1.05300	0.93700	11.01614	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.54300	0.61500	13.25967	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.80	P	Foreign Exchange Future	0.36300	0.29500	18.73278	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.80	C	Foreign Exchange Future	1.24600	1.37100	10.03210	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.80	P	Foreign Exchange Future	0.06600	0.05100	22.72727	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.80	C	Foreign Exchange Future	2.19200	2.33000	6.29562	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.80	P	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.80	C	Foreign Exchange Future	3.18400	3.32300	4.36558	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.90	P	Foreign Exchange Future	8.92000	8.78000	1.56951	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	€ / R 2010/06/14	17.90	P	Foreign Exchange Future	6.92200	6.78200	2.02254	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.90	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.90	P	Foreign Exchange Future	4.93400	4.79300	2.85772	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.90	C	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.90	P	Foreign Exchange Future	2.97900	2.84300	4.56529	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.49300	0.56000	13.59026	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.90	P	Foreign Exchange Future	0.41300	0.34000	17.67554	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.90	C	Foreign Exchange Future	1.15900	1.28000	10.44003	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.90	P	Foreign Exchange Future	0.07900	0.06000	24.05063	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.90	C	Foreign Exchange Future	2.09300	2.23100	6.59341	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.90	P	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.90	C	Foreign Exchange Future	3.08400	3.22300	4.50713	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.90	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.95	P	Foreign Exchange Future	8.97000	8.83000	1.56076	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.95	P	Foreign Exchange Future	6.97200	6.83200	2.00803	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.95	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.95	P	Foreign Exchange Future	4.98300	4.84300	2.80955	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.95	C	Foreign Exchange Future	0.05700	0.06100	7.01754	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.95	P	Foreign Exchange Future	3.02700	2.89100	4.49290	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.95	C	Foreign Exchange Future	0.20800	0.22800	9.61538	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.95	P	Foreign Exchange Future	1.17800	1.05800	10.18676	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.46900	0.53400	13.85928	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.95	P	Foreign Exchange Future	0.43900	0.36400	17.08428	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.95	C	Foreign Exchange Future	1.11500	1.23600	10.85202	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.95	P	Foreign Exchange Future	0.08500	0.06600	22.35294	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.95	C	Foreign Exchange Future	2.04400	2.18100	6.70254	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.95	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.95	C	Foreign Exchange Future	3.03500	3.17300	4.54695	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.95	P	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	19.75	P	Foreign Exchange Future	8.77100	8.63100	1.59617	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.75	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	17.75	P	Foreign Exchange Future	6.77300	6.63200	2.08180	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.75	C	Foreign Exchange Future	0.01600	0.01600	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	15.75	P	Foreign Exchange Future	4.78600	4.64600	2.92520	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.75	C	Foreign Exchange Future	0.06400	0.06900	7.81250	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	13.75	P	Foreign Exchange Future	2.83400	2.69900	4.76359	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.75	C	Foreign Exchange Future	0.24300	0.26700	9.87654	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.75	P	Foreign Exchange Future	1.01300	0.89700	11.45114	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.56900	0.64500	13.35677	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.75	P	Foreign Exchange Future	0.33900	0.27500	18.87906	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.75	C	Foreign Exchange Future	1.29100	1.41600	9.68242	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.75	P	Foreign Exchange Future	0.06100	0.04600	24.59016	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
12/01/2010	€ / R 2010/06/14	8.75	C	Foreign Exchange Future	2.24100	2.37900	6.15797	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.75	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.75	C	Foreign Exchange Future	3.23400	3.37300	4.29808	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	7.75	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	20.00	P	Foreign Exchange Future	9.02000	8.88000	1.55211	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	18.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	18.00	P	Foreign Exchange Future	7.02200	6.88200	1.99373	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	16.00	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	16.00	P	Foreign Exchange Future	5.03300	4.89200	2.80151	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	14.00	C	Foreign Exchange Future	0.05600	0.05900	5.35714	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	14.00	P	Foreign Exchange Future	3.07600	2.93900	4.45384	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.44900	0.50800	13.14031	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.00	P	Foreign Exchange Future	0.46900	0.38800	17.27079	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.00	C	Foreign Exchange Future	1.07500	1.19200	10.88372	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.00	P	Foreign Exchange Future	0.09500	0.07200	24.21053	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.00	C	Foreign Exchange Future	1.99500	2.13200	6.86717	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.00	P	Foreign Exchange Future	0.01500	0.01200	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.00	C	Foreign Exchange Future	2.98500	3.12400	4.65662	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.00	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	20.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	20.15	P	Foreign Exchange Future	9.17000	9.03000	1.52672	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	18.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	18.15	P	Foreign Exchange Future	7.17200	7.03200	1.95204	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	16.15	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	16.15	P	Foreign Exchange Future	5.18100	5.04000	2.72148	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	14.15	C	Foreign Exchange Future	0.05100	0.05400	5.88235	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	14.15	P	Foreign Exchange Future	3.22100	3.08400	4.25334	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	12.15	C	Foreign Exchange Future	0.18000	0.19600	8.88889	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	12.15	P	Foreign Exchange Future	1.35000	1.22600	9.18519	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.39500	0.44100	11.64557	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	11.15	P	Foreign Exchange Future	0.56500	0.47100	16.63717	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.15	C	Foreign Exchange Future	0.95800	1.06400	11.06472	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	10.15	P	Foreign Exchange Future	0.12800	0.09400	26.56250	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.15	C	Foreign Exchange Future	1.85100	1.98500	7.23933	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	9.15	P	Foreign Exchange Future	0.02100	0.01500	28.57143	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.15	C	Foreign Exchange Future	2.83600	2.97400	4.86601	0.00000	0.0000	0
12/01/2010	€ / R 2010/06/14	8.15	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/09/13			Foreign Exchange Future	11.16070	11.30380	1.28218	0.00000	0.0000	15
12/01/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.43700	0.47700	9.15332	0.00000	0.0000	0
12/01/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	0.94100	0.83800	10.94580	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13			Foreign Exchange Future	11.33930	11.48580	1.29197	0.00000	0.0000	150
12/01/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	8.89800	8.75400	1.61834	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.07100	0.07300	2.81690	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
12/01/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	6.93200	6.78700	2.09175	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.11900	0.12400	4.20168	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	4.98000	4.83800	2.85141	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.22000	0.23100	5.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	3.08100	2.94500	4.41415	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.48600	0.51700	6.37860	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	1.34700	1.23100	8.61173	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.79500	0.85800	7.92453	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	0.65600	0.57200	12.80488	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	1.36400	1.47600	8.21114	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.22500	0.19000	15.55556	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	2.20500	2.34100	6.16780	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06600	0.05500	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	3.16000	3.30500	4.58861	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.52100	0.55500	6.52591	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	1.23200	1.11900	9.17208	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.03600	0.03900	8.33333	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	8.94700	8.80300	1.60948	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.07000	0.07200	2.85714	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	6.98100	6.83600	2.07707	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.11700	0.12200	4.27350	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	5.02800	4.88600	2.82418	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.21600	0.22700	5.09259	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	3.12700	2.99100	4.34922	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.47500	0.50500	6.31579	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	1.38600	1.26900	8.44156	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.77300	0.83500	8.02070	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	0.68400	0.59900	12.42690	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	1.32700	1.43700	8.28937	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.23800	0.20100	15.54622	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	2.15900	2.29400	6.25289	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07000	0.05800	17.14286	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	3.11000	3.25500	4.66238	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02100	0.01900	9.52381	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.02700	0.02900	7.40741	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	9.63800	9.49300	1.50446	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.05900	0.06100	3.38983	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	7.67000	7.52500	1.89048	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.09800	0.10100	3.06122	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	5.70900	5.56500	2.52233	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.17300	0.18000	4.04624	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	3.78400	3.64400	3.69979	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.35300	0.37200	5.38244	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	1.96400	1.83600	6.51731	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
12/01/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.54600	0.58300	6.77656	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	1.15700	1.04700	9.50735	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.91200	0.98300	7.78509	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	0.52300	0.44700	14.53155	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	1.55900	1.67700	7.56895	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.17000	0.14100	17.05882	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	2.43800	2.57600	5.66038	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.04900	0.04000	18.36735	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	9.53900	9.39400	1.52008	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	7.57200	7.42600	1.92816	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.10000	0.10400	4.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	5.61100	5.46800	2.54857	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.17800	0.18600	4.49438	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	3.68900	3.55000	3.76796	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.36800	0.38800	5.43478	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	1.87900	1.75200	6.75891	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.57300	0.61200	6.80628	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	1.08400	0.97600	9.96310	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.96300	1.03700	7.68432	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	0.47400	0.40100	15.40084	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	1.64000	1.76100	7.37805	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.15100	0.12500	17.21854	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	2.53300	2.67200	5.48756	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.04000	0.04300	7.50000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	8.70100	8.55700	1.65498	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.07500	0.07700	2.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	6.73600	6.59100	2.15261	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.12600	0.13100	3.96825	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	4.78700	4.64500	2.96637	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.23600	0.24800	5.08475	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	2.89700	2.76200	4.65999	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.53400	0.56900	6.55431	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	1.19500	1.08300	9.37238	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.88700	0.95700	7.89177	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	0.54800	0.47100	14.05109	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	1.51900	1.63600	7.70244	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.18000	0.15000	16.66667	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	2.39200	2.52900	5.72742	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.05300	0.04300	18.86792	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	3.35700	3.50200	4.31933	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.03900	0.04100	5.12821	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
12/01/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	8.80000	8.65500	1.64773	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	6.83400	6.68900	2.12174	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.12200	0.12800	4.91803	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	4.88300	4.74200	2.88757	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.22800	0.23900	4.82456	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	2.98900	2.85300	4.55002	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.50900	0.54200	6.48330	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	1.27000	1.15600	8.97638	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.84000	0.90600	7.85714	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	0.60100	0.52000	13.47754	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	1.44100	1.55500	7.91117	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.20200	0.16900	16.33663	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	2.29800	2.43500	5.96171	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	3.25800	3.40400	4.48128	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01900	0.01800	5.26316	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	9.09500	8.95000	1.59428	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.06700	0.07000	4.47761	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	7.12800	6.98400	2.02020	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.11300	0.11700	3.53982	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	5.17400	5.03100	2.76382	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.20500	0.21500	4.87805	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	3.26600	3.12900	4.19473	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.44500	0.47200	6.06742	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	1.50600	1.38600	7.96813	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.71500	0.76900	7.55245	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	0.77600	0.68300	11.98454	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	1.22400	1.32300	8.08824	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.28500	0.23700	16.84211	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	2.02400	2.15600	6.52174	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.08500	0.07000	17.64706	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	2.96400	3.10700	4.82456	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02500	0.02100	16.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.03200	0.03400	6.25000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	9.24300	9.09800	1.56875	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.06500	0.06700	3.07692	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	7.27600	7.13100	1.99285	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.10800	0.11200	3.70370	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	5.31900	5.17600	2.68848	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.19500	0.20500	5.12821	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	3.40600	3.26900	4.02231	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.41700	0.44100	5.75540	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	1.62800	1.50500	7.55528	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
12/01/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.66300	0.71000	7.08899	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	0.87400	0.77400	11.44165	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	1.13100	1.21700	7.60389	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.34200	0.28100	17.83626	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	1.89300	2.02000	6.70893	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.10400	0.08400	19.23077	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	2.81900	2.96000	5.00177	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03000	0.02400	20.00000	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.04300	0.04600	6.97674	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	8.55400	8.41000	1.68342	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.07800	0.08100	3.84615	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	6.58900	6.44500	2.18546	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.13200	0.13700	3.78788	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	4.64300	4.50100	3.05837	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.24900	0.26300	5.62249	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	2.76000	2.62700	4.81884	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	3.50600	3.65100	4.13577	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.04200	0.04500	7.14286	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	8.60300	8.45900	1.67383	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.07700	0.07900	2.59740	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	6.63800	6.49300	2.18439	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.13000	0.13500	3.84615	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	4.69100	4.54900	3.02707	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.24500	0.25800	5.30612	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	2.80600	2.67200	4.77548	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.55900	0.59700	6.79785	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.12000	1.01100	9.73214	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.93700	1.01000	7.79082	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	0.49800	0.42400	14.85944	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	1.60000	1.71900	7.43750	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.16100	0.13300	17.39130	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	2.48600	2.62400	5.55109	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.04700	0.03800	19.14894	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	3.45600	3.60100	4.19560	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.04100	0.04400	7.31707	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	8.65200	8.50800	1.66436	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.07600	0.07800	2.63158	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	6.68700	6.54200	2.16839	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.12800	0.13300	3.90625	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	4.73900	4.59700	2.99641	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.24000	0.25300	5.41667	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	2.85100	2.71700	4.70011	0.00000	0.0000	0
12/01/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	3.40700	3.55200	4.25594	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
12/01/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15			Foreign Exchange Future	6.86930	6.92120	0.75554	6.93550	6.9160	14,420
12/01/2010	AUS / R 2010/03/15	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	14.80	P	Foreign Exchange Future	7.93100	7.87900	0.65566	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.80	P	Foreign Exchange Future	5.93100	5.87900	0.87675	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.80	P	Foreign Exchange Future	3.93100	3.87900	1.32282	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.80	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.80	P	Foreign Exchange Future	1.93300	1.88100	2.69012	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.80	C	Foreign Exchange Future	1.07300	1.12400	4.75303	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.80	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	4.80	C	Foreign Exchange Future	2.06900	2.12100	2.51329	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	3.80	C	Foreign Exchange Future	3.06900	3.12100	1.69436	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	2.80	C	Foreign Exchange Future	4.06900	4.12100	1.27796	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	14.90	P	Foreign Exchange Future	8.03100	7.97900	0.64749	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.90	P	Foreign Exchange Future	6.03100	5.97900	0.86221	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.90	P	Foreign Exchange Future	4.03100	3.97900	1.29000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.90	P	Foreign Exchange Future	2.03300	1.98100	2.55780	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.90	C	Foreign Exchange Future	0.97500	1.02500	5.12821	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.90	P	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	4.90	C	Foreign Exchange Future	1.97000	2.02100	2.58883	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	4.90	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	3.90	C	Foreign Exchange Future	2.96900	3.02100	1.75143	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	2.90	C	Foreign Exchange Future	3.96900	4.02100	1.31015	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	14.95	P	Foreign Exchange Future	8.08100	8.02900	0.64348	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	12.95	P	Foreign Exchange Future	6.08100	6.02900	0.85512	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	10.95	P	Foreign Exchange Future	4.08100	4.02900	1.27420	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	8.95	P	Foreign Exchange Future	2.08300	2.03100	2.49640	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.95	C	Foreign Exchange Future	0.92600	0.97700	5.50756	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	5.95	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
12/01/2010	AUS / R 2010/03/15	4.95	C	Foreign Exchange Future	1.92000	1.97100	2.65625	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
12/01/2010	AU\$ / R 2010/03/15	4.95	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.95	C	Foreign Exchange Future	2.91900	2.97100	1.78143	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.95	C	Foreign Exchange Future	3.91900	3.97100	1.32687	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.85	P	Foreign Exchange Future	7.98100	7.92900	0.65155	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.85	P	Foreign Exchange Future	5.98100	5.92900	0.86942	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.85	P	Foreign Exchange Future	3.98100	3.92900	1.30620	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.85	P	Foreign Exchange Future	1.98300	1.93100	2.62229	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.85	C	Foreign Exchange Future	1.02300	1.07500	5.08309	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.85	C	Foreign Exchange Future	2.02000	2.07100	2.52475	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.85	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.85	C	Foreign Exchange Future	3.01900	3.07100	1.72242	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.85	C	Foreign Exchange Future	4.01900	4.07100	1.29385	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.75	P	Foreign Exchange Future	7.88100	7.82900	0.65981	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.75	P	Foreign Exchange Future	5.88100	5.82900	0.88420	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.75	P	Foreign Exchange Future	3.88100	3.82900	1.33986	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.75	P	Foreign Exchange Future	1.88300	1.83100	2.76155	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.75	C	Foreign Exchange Future	1.12200	1.17400	4.63458	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.75	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.75	C	Foreign Exchange Future	2.11900	2.17100	2.45399	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.75	C	Foreign Exchange Future	3.11900	3.17100	1.66720	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.75	C	Foreign Exchange Future	4.11900	4.17100	1.26244	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.45	P	Foreign Exchange Future	7.58100	7.52900	0.68593	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.45	P	Foreign Exchange Future	5.58100	5.52900	0.93173	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.45	P	Foreign Exchange Future	3.58100	3.52900	1.45211	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.45	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.45	P	Foreign Exchange Future	1.58500	1.53400	3.21767	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
12/01/2010	AU\$ / R 2010/03/15	5.45	C	Foreign Exchange Future	1.42100	1.47200	3.58902	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.45	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.45	C	Foreign Exchange Future	2.41900	2.47100	2.14965	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.45	C	Foreign Exchange Future	3.41900	3.47100	1.52091	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.45	C	Foreign Exchange Future	4.41900	4.47100	1.17674	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.65	P	Foreign Exchange Future	7.78100	7.72900	0.66829	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.65	P	Foreign Exchange Future	5.78100	5.72900	0.89950	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.65	P	Foreign Exchange Future	3.78100	3.72900	1.37530	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.65	P	Foreign Exchange Future	1.78400	1.73200	2.91480	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.65	C	Foreign Exchange Future	1.22200	1.27300	4.17349	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.65	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.65	C	Foreign Exchange Future	2.21900	2.27100	2.34340	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.65	C	Foreign Exchange Future	3.21900	3.27100	1.61541	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.65	C	Foreign Exchange Future	4.21900	4.27100	1.23252	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.70	P	Foreign Exchange Future	7.83100	7.77900	0.66403	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.70	P	Foreign Exchange Future	5.83100	5.77900	0.89179	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.70	P	Foreign Exchange Future	3.83100	3.77900	1.35735	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.70	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.70	P	Foreign Exchange Future	1.83300	1.78200	2.78232	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.70	C	Foreign Exchange Future	1.17200	1.22300	4.35154	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.70	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.70	C	Foreign Exchange Future	2.16900	2.22100	2.39742	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.70	C	Foreign Exchange Future	3.16900	3.22100	1.64090	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.70	C	Foreign Exchange Future	4.16900	4.22100	1.24730	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.60	P	Foreign Exchange Future	7.73100	7.67900	0.67262	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.60	P	Foreign Exchange Future	5.73100	5.67900	0.90735	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	AU\$ / R 2010/03/15	10.60	P	Foreign Exchange Future	3.73100	3.67900	1.39373	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.60	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.60	P	Foreign Exchange Future	1.73400	1.68200	2.99885	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.60	C	Foreign Exchange Future	1.27100	1.32300	4.09127	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.60	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.60	C	Foreign Exchange Future	2.26900	2.32100	2.29176	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.60	C	Foreign Exchange Future	3.26900	3.32100	1.59070	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.60	C	Foreign Exchange Future	4.26900	4.32100	1.21808	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.55	P	Foreign Exchange Future	7.68100	7.62900	0.67700	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.55	P	Foreign Exchange Future	5.68100	5.62900	0.91533	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.55	P	Foreign Exchange Future	3.68100	3.62900	1.41266	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.55	P	Foreign Exchange Future	1.68400	1.63300	3.02850	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.55	C	Foreign Exchange Future	1.32100	1.37300	3.93641	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.55	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.55	C	Foreign Exchange Future	2.31900	2.37100	2.24235	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.55	C	Foreign Exchange Future	3.31900	3.37100	1.56674	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.55	C	Foreign Exchange Future	4.31900	4.37100	1.20398	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.50	P	Foreign Exchange Future	7.63100	7.57900	0.68143	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.50	P	Foreign Exchange Future	5.63100	5.57900	0.92346	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.50	P	Foreign Exchange Future	3.63100	3.57900	1.43211	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.50	P	Foreign Exchange Future	1.63500	1.58300	3.18043	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.50	C	Foreign Exchange Future	1.37100	1.42200	3.71991	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.50	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.50	C	Foreign Exchange Future	2.36900	2.42100	2.19502	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.50	C	Foreign Exchange Future	3.36900	3.42100	1.54348	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.50	C	Foreign Exchange Future	4.36900	4.42100	1.19020	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	14.40	P	Foreign Exchange Future	7.53100	7.47900	0.69048	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
12/01/2010	AU\$ / R 2010/03/15	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	12.40	P	Foreign Exchange Future	5.53100	5.47900	0.94016	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	10.40	P	Foreign Exchange Future	3.53100	3.47900	1.47267	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.40	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	8.40	P	Foreign Exchange Future	1.53600	1.48400	3.38542	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.40	C	Foreign Exchange Future	1.47000	1.52200	3.53741	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.40	C	Foreign Exchange Future	2.46900	2.52100	2.10612	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.40	C	Foreign Exchange Future	3.46900	3.52100	1.49899	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.40	C	Foreign Exchange Future	4.46900	4.52100	1.16357	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	2.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.10	C	Foreign Exchange Future	0.78300	0.83200	6.25798	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.10	P	Foreign Exchange Future	0.01400	0.01100	21.42857	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.00	C	Foreign Exchange Future	0.87800	0.92800	5.69476	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.00	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.05	C	Foreign Exchange Future	0.83000	0.88000	6.02410	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.05	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.95	C	Foreign Exchange Future	0.15500	0.17500	12.90323	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.95	P	Foreign Exchange Future	0.23600	0.20400	13.55932	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.85	C	Foreign Exchange Future	0.19600	0.22500	14.79592	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.85	P	Foreign Exchange Future	0.17700	0.15400	12.99435	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.75	C	Foreign Exchange Future	0.25400	0.28700	12.99213	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.75	P	Foreign Exchange Future	0.13500	0.11600	14.07407	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.55	C	Foreign Exchange Future	0.39200	0.43200	10.20408	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.55	P	Foreign Exchange Future	0.07300	0.06100	16.43836	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.45	C	Foreign Exchange Future	0.47100	0.51400	9.12951	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.45	P	Foreign Exchange Future	0.05200	0.04300	17.30769	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.35	C	Foreign Exchange Future	0.55500	0.60100	8.28829	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.35	P	Foreign Exchange Future	0.03600	0.03000	16.66667	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.25	C	Foreign Exchange Future	0.64400	0.69100	7.29814	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.25	P	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.15	C	Foreign Exchange Future	0.73600	0.78400	6.52174	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.15	P	Foreign Exchange Future	0.01700	0.01300	23.52941	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.20	C	Foreign Exchange Future	0.68900	0.73700	6.96662	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.20	P	Foreign Exchange Future	0.02000	0.01600	20.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.10	C	Foreign Exchange Future	0.10700	0.12200	14.01869	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.10	P	Foreign Exchange Future	0.33800	0.30100	10.94675	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.00	C	Foreign Exchange Future	0.13700	0.15600	13.86861	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.00	P	Foreign Exchange Future	0.26800	0.23500	12.31343	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.90	C	Foreign Exchange Future	0.17500	0.19700	12.57143	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.90	P	Foreign Exchange Future	0.20600	0.17600	14.56311	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.80	C	Foreign Exchange Future	0.22400	0.25500	13.83929	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
12/01/2010	AU\$ / R 2010/03/15	6.80	P	Foreign Exchange Future	0.15500	0.13400	13.54839	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.70	C	Foreign Exchange Future	0.28600	0.32100	12.23776	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.70	P	Foreign Exchange Future	0.11700	0.10000	14.52991	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.60	C	Foreign Exchange Future	0.35500	0.39400	10.98592	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.60	P	Foreign Exchange Future	0.08600	0.07300	15.11628	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.50	C	Foreign Exchange Future	0.43100	0.47300	9.74478	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.50	P	Foreign Exchange Future	0.06200	0.05200	16.12903	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.40	C	Foreign Exchange Future	0.51300	0.55700	8.57700	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.40	P	Foreign Exchange Future	0.04400	0.03600	18.18182	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.30	C	Foreign Exchange Future	0.59900	0.64600	7.84641	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.30	P	Foreign Exchange Future	0.03000	0.02500	16.66667	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.65	C	Foreign Exchange Future	0.32000	0.35600	11.25000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	6.65	P	Foreign Exchange Future	0.10100	0.08500	15.84158	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.10	P	Foreign Exchange Future	8.23100	8.17900	0.63176	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.10	P	Foreign Exchange Future	6.23100	6.17900	0.83454	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.10	P	Foreign Exchange Future	4.23100	4.17900	1.22902	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.10	P	Foreign Exchange Future	2.23200	2.18000	2.32975	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.10	C	Foreign Exchange Future	1.77000	1.82200	2.93785	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.10	C	Foreign Exchange Future	2.76900	2.82100	1.87793	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.10	C	Foreign Exchange Future	3.76900	3.82100	1.37968	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.05	P	Foreign Exchange Future	8.18100	8.12900	0.63562	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.05	P	Foreign Exchange Future	6.18100	6.12900	0.84129	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.05	P	Foreign Exchange Future	4.18100	4.12900	1.24372	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.05	P	Foreign Exchange Future	2.18200	2.13000	2.38313	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.05	C	Foreign Exchange Future	0.12200	0.13800	13.11475	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.05	P	Foreign Exchange Future	0.30300	0.26700	11.88119	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.05	C	Foreign Exchange Future	1.82000	1.87200	2.85714	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.05	C	Foreign Exchange Future	2.81900	2.87100	1.84463	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.05	C	Foreign Exchange Future	3.81900	3.87100	1.36161	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.00	P	Foreign Exchange Future	8.13100	8.07900	0.63953	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
12/01/2010	AU\$ / R 2010/03/15	13.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.00	P	Foreign Exchange Future	6.13100	6.07900	0.84815	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.00	P	Foreign Exchange Future	4.13100	4.07900	1.25878	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.00	P	Foreign Exchange Future	2.13200	2.08100	2.39212	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.00	C	Foreign Exchange Future	1.87000	1.92100	2.72727	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.00	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.00	C	Foreign Exchange Future	2.86900	2.92100	1.81248	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.00	C	Foreign Exchange Future	3.86900	3.92100	1.34402	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.15	P	Foreign Exchange Future	8.28100	8.22900	0.62794	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.15	P	Foreign Exchange Future	6.28100	6.22900	0.82789	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.15	P	Foreign Exchange Future	4.28100	4.22900	1.21467	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.15	P	Foreign Exchange Future	2.28200	2.23000	2.27870	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.15	C	Foreign Exchange Future	0.09500	0.10800	13.68421	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.15	P	Foreign Exchange Future	0.37600	0.33700	10.37234	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.15	C	Foreign Exchange Future	1.72000	1.77200	3.02326	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.15	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.15	C	Foreign Exchange Future	2.71900	2.77100	1.91247	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.15	C	Foreign Exchange Future	3.71900	3.77100	1.39823	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	15.25	P	Foreign Exchange Future	8.38100	8.32900	0.62045	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	13.25	P	Foreign Exchange Future	6.38100	6.32900	0.81492	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	11.25	P	Foreign Exchange Future	4.38100	4.32900	1.18694	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	9.25	P	Foreign Exchange Future	2.38200	2.33000	2.18304	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.25	C	Foreign Exchange Future	0.07400	0.08400	13.51351	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	7.25	P	Foreign Exchange Future	0.45500	0.41300	9.23077	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.25	C	Foreign Exchange Future	1.62000	1.67200	3.20988	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	5.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.25	C	Foreign Exchange Future	2.61900	2.67100	1.98549	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.25	C	Foreign Exchange Future	3.61900	3.67100	1.43686	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/03/15	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14			Foreign Exchange Future	6.91400	6.96830	0.78536	6.99000	6.9500	235

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
12/01/2010	AU\$ / R 2010/06/14	14.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.60	P	Foreign Exchange Future	7.68600	7.63200	0.70258	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.60	P	Foreign Exchange Future	5.68700	5.63300	0.94953	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.60	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.60	P	Foreign Exchange Future	3.68900	3.63600	1.43670	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.60	C	Foreign Exchange Future	0.04400	0.04700	6.81818	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.60	P	Foreign Exchange Future	1.73000	1.67900	2.94798	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.60	C	Foreign Exchange Future	0.47100	0.50700	7.64331	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.60	P	Foreign Exchange Future	0.15700	0.13900	11.46497	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.60	C	Foreign Exchange Future	1.32300	1.37600	4.00605	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.60	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.60	C	Foreign Exchange Future	2.31500	2.37000	2.37581	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.60	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.60	C	Foreign Exchange Future	3.31400	3.36800	1.62945	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.60	C	Foreign Exchange Future	4.31400	4.36800	1.25174	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.60	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.55	P	Foreign Exchange Future	7.63600	7.58200	0.70718	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.55	P	Foreign Exchange Future	5.63700	5.58300	0.95796	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.55	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.55	P	Foreign Exchange Future	3.63900	3.58600	1.45644	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.55	C	Foreign Exchange Future	0.04600	0.04900	6.52174	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.55	P	Foreign Exchange Future	1.68200	1.63100	3.03210	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.55	C	Foreign Exchange Future	0.50300	0.54100	7.55467	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.55	P	Foreign Exchange Future	0.13900	0.12300	11.51079	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.55	C	Foreign Exchange Future	1.37200	1.42600	3.93586	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.55	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.55	C	Foreign Exchange Future	2.36500	2.41900	2.28330	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.55	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.55	C	Foreign Exchange Future	3.36400	3.41800	1.60523	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.55	C	Foreign Exchange Future	4.36400	4.41800	1.23740	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.55	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.50	P	Foreign Exchange Future	7.58600	7.53200	0.71184	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.50	P	Foreign Exchange Future	5.58700	5.53300	0.96653	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.50	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.50	P	Foreign Exchange Future	3.59000	3.53600	1.50418	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.50	C	Foreign Exchange Future	0.04800	0.05100	6.25000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.50	P	Foreign Exchange Future	1.63400	1.58300	3.12118	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.50	C	Foreign Exchange Future	0.53600	0.57500	7.27612	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
12/01/2010	AU\$ / R 2010/06/14	6.50	P	Foreign Exchange Future	0.12200	0.10700	12.29508	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.50	C	Foreign Exchange Future	1.42100	1.47500	3.80014	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.50	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.50	C	Foreign Exchange Future	2.41500	2.46900	2.23602	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.50	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.50	C	Foreign Exchange Future	3.41400	3.46800	1.58172	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.50	C	Foreign Exchange Future	4.41400	4.46800	1.22338	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.70	C	Foreign Exchange Future	0.41100	0.44500	8.27251	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.70	P	Foreign Exchange Future	0.19700	0.17700	10.15228	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.85	P	Foreign Exchange Future	7.93600	7.88200	0.68044	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.85	P	Foreign Exchange Future	5.93700	5.88300	0.90955	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.85	P	Foreign Exchange Future	3.93800	3.88500	1.34586	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.85	C	Foreign Exchange Future	0.03500	0.03800	8.57143	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.85	P	Foreign Exchange Future	1.97100	1.92000	2.58752	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.85	C	Foreign Exchange Future	0.33200	0.36100	8.73494	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.85	P	Foreign Exchange Future	0.26800	0.24300	9.32836	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.85	C	Foreign Exchange Future	1.07800	1.13100	4.91651	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.85	P	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.85	C	Foreign Exchange Future	2.06600	2.12000	2.61375	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.85	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.85	C	Foreign Exchange Future	3.06400	3.11800	1.76240	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.85	C	Foreign Exchange Future	4.06400	4.11800	1.32874	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.75	P	Foreign Exchange Future	7.83600	7.78200	0.68913	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.75	P	Foreign Exchange Future	5.83700	5.78300	0.92513	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.75	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.75	P	Foreign Exchange Future	3.83900	3.78500	1.40662	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.75	C	Foreign Exchange Future	0.03800	0.04100	7.89474	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.75	P	Foreign Exchange Future	1.87400	1.82300	2.72145	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.75	C	Foreign Exchange Future	0.38300	0.41500	8.35509	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.75	P	Foreign Exchange Future	0.21900	0.19700	10.04566	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.75	C	Foreign Exchange Future	1.17600	1.22900	4.50680	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.75	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.75	C	Foreign Exchange Future	2.16600	2.22000	2.49307	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.75	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.75	C	Foreign Exchange Future	3.16400	3.21800	1.70670	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	AU\$ / R 2010/06/14	2.75	C	Foreign Exchange Future	4.16400	4.21800	1.29683	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.90	P	Foreign Exchange Future	7.98600	7.93200	0.67618	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.90	P	Foreign Exchange Future	5.98700	5.93300	0.90195	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.90	P	Foreign Exchange Future	3.98800	3.93400	1.35406	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.90	C	Foreign Exchange Future	0.03400	0.03600	5.88235	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.90	P	Foreign Exchange Future	2.02000	1.96800	2.57426	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.90	C	Foreign Exchange Future	0.30800	0.33600	9.09091	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.90	P	Foreign Exchange Future	0.29400	0.26800	8.84354	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.90	C	Foreign Exchange Future	1.02900	1.08200	5.15063	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.90	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.90	C	Foreign Exchange Future	2.01700	2.07100	2.67724	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.90	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.90	C	Foreign Exchange Future	3.01400	3.06800	1.79164	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.90	C	Foreign Exchange Future	4.01400	4.06800	1.34529	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.80	P	Foreign Exchange Future	7.88600	7.83200	0.68476	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.80	P	Foreign Exchange Future	5.88700	5.83300	0.91728	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.80	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.80	P	Foreign Exchange Future	3.88800	3.83500	1.36317	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.80	C	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.80	P	Foreign Exchange Future	1.92300	1.87100	2.70411	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.80	C	Foreign Exchange Future	0.35700	0.38800	8.68347	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.80	P	Foreign Exchange Future	0.24300	0.22000	9.46502	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.80	C	Foreign Exchange Future	1.12700	1.18000	4.70275	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.80	P	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.80	C	Foreign Exchange Future	2.11600	2.17000	2.55198	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.80	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.80	C	Foreign Exchange Future	3.11400	3.16800	1.73410	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.80	C	Foreign Exchange Future	4.11400	4.16800	1.31259	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.65	P	Foreign Exchange Future	7.73600	7.68200	0.69804	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.65	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.65	P	Foreign Exchange Future	5.73700	5.68300	0.94126	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.65	P	Foreign Exchange Future	3.73900	3.68500	1.44424	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.65	C	Foreign Exchange Future	0.04200	0.04500	7.14286	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
12/01/2010	AU\$ / R 2010/06/14	8.65	P	Foreign Exchange Future	1.77800	1.72700	2.86839	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.65	C	Foreign Exchange Future	0.44000	0.47500	7.95455	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.65	P	Foreign Exchange Future	0.17600	0.15700	10.79545	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.65	C	Foreign Exchange Future	1.27400	1.32700	4.16013	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.65	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.65	C	Foreign Exchange Future	2.26500	2.32000	2.42826	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.65	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.65	C	Foreign Exchange Future	3.26400	3.31800	1.65441	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.65	C	Foreign Exchange Future	4.26400	4.31800	1.26642	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.65	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.15	P	Foreign Exchange Future	8.23600	8.18200	0.65566	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.15	P	Foreign Exchange Future	6.23600	6.18200	0.86594	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.15	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.15	P	Foreign Exchange Future	4.23800	4.18400	1.27419	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.15	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.15	P	Foreign Exchange Future	2.26000	2.20800	2.30088	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.15	C	Foreign Exchange Future	0.22100	0.24000	8.59729	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.15	P	Foreign Exchange Future	0.45700	0.42200	7.65864	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.15	C	Foreign Exchange Future	0.80600	0.85300	5.83127	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.15	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.15	C	Foreign Exchange Future	1.76800	1.82200	3.05430	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.15	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.15	C	Foreign Exchange Future	2.76400	2.81900	1.98987	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.15	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.15	C	Foreign Exchange Future	3.76400	3.81800	1.43464	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.10	P	Foreign Exchange Future	8.18600	8.13200	0.65966	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.10	P	Foreign Exchange Future	6.18600	6.13200	0.87294	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.10	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.10	P	Foreign Exchange Future	4.18800	4.13400	1.28940	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.10	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.10	P	Foreign Exchange Future	2.21200	2.16000	2.35081	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.10	C	Foreign Exchange Future	0.23600	0.25600	8.47458	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.10	P	Foreign Exchange Future	0.42200	0.38800	8.05687	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.10	C	Foreign Exchange Future	0.84900	0.89700	5.65371	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.10	P	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.10	C	Foreign Exchange Future	1.81800	1.87200	2.97030	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.10	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.10	C	Foreign Exchange Future	2.81400	2.86900	1.95451	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.10	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	AU\$ / R 2010/06/14	3.10	C	Foreign Exchange Future	3.81400	3.86800	1.41584	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.00	P	Foreign Exchange Future	8.08600	8.03200	0.66782	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.00	P	Foreign Exchange Future	6.08600	6.03300	0.87085	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.00	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.00	P	Foreign Exchange Future	4.08800	4.03400	1.32094	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.00	C	Foreign Exchange Future	0.03000	0.03300	10.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.00	P	Foreign Exchange Future	2.11600	2.06500	2.41021	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.00	C	Foreign Exchange Future	0.27000	0.29200	8.14815	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.00	P	Foreign Exchange Future	0.35600	0.32400	8.98876	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.00	C	Foreign Exchange Future	0.93700	0.98700	5.33618	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.00	P	Foreign Exchange Future	0.02300	0.01900	17.39130	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.00	C	Foreign Exchange Future	1.91700	1.97100	2.81690	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.00	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.00	C	Foreign Exchange Future	2.91400	2.96900	1.88744	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.00	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.00	C	Foreign Exchange Future	3.91400	3.96800	1.37966	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	14.95	P	Foreign Exchange Future	8.03600	7.98200	0.67198	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	12.95	P	Foreign Exchange Future	6.03600	5.98300	0.87806	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.95	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	10.95	P	Foreign Exchange Future	4.03800	3.98400	1.33730	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.95	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	8.95	P	Foreign Exchange Future	2.06800	2.01700	2.46615	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.95	C	Foreign Exchange Future	0.28900	0.31200	7.95848	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.95	P	Foreign Exchange Future	0.32500	0.29400	9.53846	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.95	C	Foreign Exchange Future	0.98300	1.03400	5.18820	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.95	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.95	C	Foreign Exchange Future	1.96700	2.02100	2.74530	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.95	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.95	C	Foreign Exchange Future	2.96400	3.01900	1.85560	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.95	C	Foreign Exchange Future	3.96400	4.01800	1.36226	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	2.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.20	P	Foreign Exchange Future	8.28600	8.23200	0.65170	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.20	P	Foreign Exchange Future	6.28600	6.23200	0.85905	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.20	P	Foreign Exchange Future	4.28800	4.23400	1.25933	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.20	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	AU\$ / R 2010/06/14	9.20	P	Foreign Exchange Future	2.30800	2.25700	2.20971	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.20	C	Foreign Exchange Future	0.20700	0.22500	8.69565	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.20	P	Foreign Exchange Future	0.49300	0.45700	7.30223	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.20	C	Foreign Exchange Future	0.76400	0.81000	6.02094	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.20	P	Foreign Exchange Future	0.05000	0.04200	16.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.20	C	Foreign Exchange Future	1.71800	1.77200	3.14319	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.20	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.20	C	Foreign Exchange Future	2.71500	2.76900	1.98895	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.20	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.20	C	Foreign Exchange Future	3.71400	3.76800	1.45396	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.05	P	Foreign Exchange Future	8.13600	8.08200	0.66372	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.05	P	Foreign Exchange Future	6.13600	6.08200	0.88005	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.05	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.05	P	Foreign Exchange Future	4.13800	4.08400	1.30498	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.05	C	Foreign Exchange Future	0.02800	0.03000	7.14286	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.05	P	Foreign Exchange Future	2.16400	2.11200	2.40296	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.05	C	Foreign Exchange Future	0.25300	0.27400	8.30040	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.05	P	Foreign Exchange Future	0.38900	0.35600	8.48329	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.05	C	Foreign Exchange Future	0.89300	0.94200	5.48712	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.05	P	Foreign Exchange Future	0.02900	0.02400	17.24138	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.05	C	Foreign Exchange Future	1.86700	1.92100	2.89234	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.05	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.05	C	Foreign Exchange Future	2.86400	2.91900	1.92039	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.05	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.05	C	Foreign Exchange Future	3.86400	3.91800	1.39752	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	15.25	P	Foreign Exchange Future	8.33600	8.28200	0.64779	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	13.25	P	Foreign Exchange Future	6.33600	6.28200	0.85227	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	11.25	P	Foreign Exchange Future	4.33800	4.28400	1.24481	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.25	C	Foreign Exchange Future	0.02100	0.02300	9.52381	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	9.25	P	Foreign Exchange Future	2.35700	2.30500	2.20619	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.25	C	Foreign Exchange Future	0.19400	0.21100	8.76289	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	7.25	P	Foreign Exchange Future	0.53000	0.49300	6.98113	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.25	C	Foreign Exchange Future	0.72300	0.76800	6.22407	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	6.25	P	Foreign Exchange Future	0.05900	0.05000	15.25424	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.25	C	Foreign Exchange Future	1.66900	1.72300	3.23547	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	5.25	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.25	C	Foreign Exchange Future	2.66500	2.71900	2.02627	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	4.25	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
12/01/2010	AU\$ / R 2010/06/14	3.25	C	Foreign Exchange Future	3.66400	3.71800	1.47380	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/06/14	3.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.95320	7.01030	0.82120	6.98600	6.9860	60
12/01/2010	AU\$ / R 2010/09/13	6.91	C	Foreign Exchange Future	0.40900	0.43900	7.33496	0.00000	0.0000	0
12/01/2010	AU\$ / R 2010/09/13	6.91	P	Foreign Exchange Future	0.36300	0.33600	7.43802	0.00000	0.0000	0

Future Open Interest **404,311**
Option Open Interest **436,717**
Total **841,028**