



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/09/2010

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
01/09/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.39220	7.30080	1.23644	7.40100	7.3000	239,585
01/09/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.45800	8.54900	1.07590	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.45800	6.54900	1.40910	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.45800	4.54900	2.04127	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.45800	2.54900	3.70220	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.54300	0.45300	16.57459	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.54200	1.45100	5.90143	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.54200	2.45100	3.57986	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.54200	3.45100	2.56917	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.40800	8.49900	1.08230	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.40800	6.49900	1.42010	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.40800	4.49900	2.06443	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.40800	2.49900	3.77907	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.00700	0.00300	57.14286	0.00000	0.0000	2,000
01/09/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.41500	0.50200	20.96386	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.59300	0.50200	15.34570	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.59200	1.50100	5.71608	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.59200	2.50100	3.51080	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.59200	3.50100	2.53341	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
01/09/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.00500	0.00200	60.00000	0.00000	0.0000	669
01/09/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.46300	0.55100	19.00648	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.50800	8.59900	1.06958	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.50800	6.59900	1.39828	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.50800	4.59900	2.01863	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.50800	2.59900	3.62839	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	2,771
01/09/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.51200	0.60100	17.38281	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.49400	0.40400	18.21862	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.49200	1.40100	6.09920	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.49200	2.40100	3.65169	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.49200	3.40100	2.60596	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.55800	8.64900	1.06333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.55800	6.64900	1.38762	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.55800	4.64900	1.99649	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.55800	2.64900	3.55747	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	100
01/09/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.56100	0.65000	15.86453	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.44500	0.35600	20.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00300	0.00500	66.66667	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.44200	1.35100	6.31068	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.44200	2.35100	3.72645	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.44200	3.35100	2.64381	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.65800	8.74900	1.05105	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.65800	6.74900	1.36678	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.65800	4.74900	1.95363	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
01/09/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.65800	2.74900	3.42363	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.66000	0.75000	13.63636	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.34800	0.26300	24.42529	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.00600	0.01200	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.34200	1.25100	6.78092	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.34200	2.25100	3.88557	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.34200	3.25100	2.72292	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.70800	8.79900	1.04502	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.70800	6.79900	1.35659	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.70800	4.79900	1.93288	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.70800	2.79900	3.36041	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.70900	0.80000	12.83498	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.30200	0.21800	27.81457	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.01000	0.01700	70.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.29200	1.20100	7.04334	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.29200	2.20100	3.97033	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.29200	3.20100	2.76428	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.75800	8.84900	1.03905	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.75800	6.84900	1.34655	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.75800	4.84900	1.91257	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.75800	2.84900	3.29949	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.75900	0.84900	11.85771	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.25700	0.17700	31.12840	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.01500	0.02600	73.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.24200	1.15100	7.32689	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.24200	2.15100	4.05888	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
01/09/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.24200	3.15100	2.80691	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.90800	8.99900	1.02155	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.90800	6.99900	1.31731	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.90800	4.99900	1.85412	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.90800	2.99900	3.12930	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.13700	0.07400	45.98540	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.04500	0.07300	62.22222	0.00000	0.0000	100
01/09/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.09200	1.00100	8.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.09200	2.00100	4.34990	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.09200	3.00100	2.94308	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.85800	8.94900	1.02732	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.85800	6.94900	1.32692	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.85800	4.94900	1.87320	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.85800	2.94900	3.18404	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	55,000
01/09/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.85900	0.94900	10.47730	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.17400	0.10400	40.22989	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.03200	0.05300	65.62500	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.14200	1.05100	7.96848	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.14200	2.05100	4.24837	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.14200	3.05100	2.89624	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	9.00800	9.09900	1.01021	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	7.00800	7.09900	1.29852	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	5.00800	5.09900	1.81709	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	3.00800	3.09900	3.02527	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
01/09/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	585
01/09/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	1.00800	1.09900	9.02778	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.07600	0.04000	47.36842	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.08400	0.13900	65.47619	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	0.99200	0.90100	9.17339	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	1.99200	1.90100	4.56827	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	2.99200	2.90100	3.04144	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
01/09/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.90800	0.99900	10.02203	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	8.30800	8.39900	1.09533	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	6.30800	6.39900	1.44261	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	4.30800	4.39900	2.11235	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	2.30800	2.39900	3.94281	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.32100	0.40500	26.16822	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	0.69200	0.60100	13.15029	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	1.69200	1.60100	5.37825	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	2.69200	2.60100	3.38039	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	3.69200	3.60100	2.46479	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	8.35800	8.44900	1.08878	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	6.35800	6.44900	1.43127	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	4.35800	4.44900	2.08811	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.35800	2.44900	3.85920	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	1,200
01/09/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.36700	0.45300	23.43324	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	0.64200	0.55200	14.01869	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	1.64200	1.55100	5.54202	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	2.64200	2.55100	3.44436	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
01/09/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	3.64200	3.55100	2.49863	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.60800	8.69900	1.05716	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.60800	6.69900	1.37712	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.60800	4.69900	1.97483	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.60800	2.69900	3.48926	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	20,500
01/09/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.61000	0.70000	14.75410	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.39600	0.30900	21.96970	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.00400	0.00800	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.39200	1.30100	6.53736	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.39200	2.30100	3.80435	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.39200	3.30100	2.68278	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.80800	8.89900	1.03315	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.80800	6.89900	1.33666	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.80800	4.89900	1.89268	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.80800	2.89900	3.24074	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.80900	0.89900	11.12485	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.21400	0.13800	35.51402	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.02200	0.03700	68.18182	0.00000	0.0000	15,000
01/09/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.19200	1.10100	7.63423	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.19200	2.10100	4.15146	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.19200	3.10100	2.85088	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.95800	9.04900	1.01585	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.95800	7.04900	1.30785	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.95800	5.04900	1.83542	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
01/09/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.95800	3.04900	3.07640	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
01/09/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.95800	1.04900	9.49896	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.10400	0.05500	47.11538	0.00000	0.0000	1,500
01/09/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.06200	0.10400	67.74194	0.00000	0.0000	100
01/09/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.04200	0.95100	8.73321	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.04200	1.95100	4.45642	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.04200	2.95100	2.99145	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.90800	1.99900	4.76939	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.75800	1.84900	5.17634	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	1.15800	1.24900	7.85838	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/09/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	1.30800	1.39900	6.95719	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,000
01/09/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.70800	1.79900	5.32787	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/09/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.60800	1.69900	5.65920	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
01/09/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	1.20800	1.29900	7.53311	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.23100	0.31000	34.19913	0.00000	0.0000	100
01/09/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.02300	0.01100	52.17391	0.00000	0.0000	100
01/09/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.01700	0.00800	52.94118	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.27500	0.35700	29.81818	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	1.10800	1.19900	8.21300	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/09/2010	\$ / R 2010/09/13	7.50	C	Foreign Exchange Future	0.04300	0.02100	51.16279	0.00000	0.0000	0
01/09/2010	\$ / R 2010/09/13	7.50	P	Foreign Exchange Future	0.15100	0.22000	45.69536	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.50170	7.40880	1.23839	7.50350	7.4255	94,256
01/09/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.44800	8.54100	1.10085	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.44800	6.54100	1.44231	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.44800	4.54100	2.09083	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00800	0.00500	37.50000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.45600	2.54600	3.66450	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.11500	0.09700	15.65217	0.00000	0.0000	1,000
01/09/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.56300	0.63800	13.32149	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
01/09/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.60300	0.53000	12.10614	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05100	0.07100	39.21569	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.55400	1.46100	5.98456	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.55200	2.45900	3.64420	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.55200	3.45900	2.61824	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.04800	0.04000	16.66667	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.09600	1.18100	7.75547	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.49800	8.59100	1.09438	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.49800	6.59100	1.43121	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.49800	4.59100	2.06759	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	300
01/09/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.50500	2.59600	3.63273	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.56300	0.49200	12.61101	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06100	0.08300	36.06557	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.50400	1.41200	6.11702	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.50200	2.40900	3.71703	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.50200	3.40900	2.65563	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.54800	8.64100	1.08797	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.54800	6.64100	1.42028	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.54800	4.64100	2.04485	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.55400	2.64500	3.56304	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.09900	0.08300	16.16162	0.00000	0.0000	16,000
01/09/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.64700	0.72400	11.90108	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.52400	0.45500	13.16794	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.07200	0.09600	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.45400	1.36200	6.32737	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.45200	2.35900	3.79282	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.45200	3.35900	2.69409	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.10	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
01/09/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.59800	8.69100	1.08165	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.59800	6.69100	1.40952	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.59800	4.69100	2.02262	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00600	0.00400	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.60400	2.69500	3.49462	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.09100	0.07700	15.38462	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.68900	0.76800	11.46589	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.48600	0.42100	13.37449	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.08400	0.11200	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.40400	1.31200	6.55271	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.40200	2.30900	3.87177	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.40200	3.30900	2.73369	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.10700	0.09000	15.88785	0.00000	0.0000	27,690
01/09/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.60500	0.68100	12.56198	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.64800	8.74100	1.07539	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.64800	6.74100	1.39892	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.64800	4.74100	2.00086	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.65300	2.74500	3.46777	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.08500	0.07100	16.47059	0.00000	0.0000	4,400
01/09/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.73300	0.81200	10.77763	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.45000	0.38700	14.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09800	0.12800	30.61224	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.35500	1.26300	6.78967	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.35200	2.25900	3.95408	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.35200	3.25900	2.77446	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.69800	8.79100	1.06921	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.69800	6.79100	1.38847	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.69800	4.79100	1.97957	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00500	0.00300	40.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.70300	2.79400	3.36663	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
01/09/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.07800	0.06600	15.38462	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.77600	0.85700	10.43814	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.41600	0.35600	14.42308	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.11400	0.14700	28.94737	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.30500	1.21300	7.04981	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.30200	2.20900	4.03997	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.30200	3.20900	2.81647	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.74800	8.84100	1.06310	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.74800	6.84100	1.37819	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.74800	4.84100	1.95872	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.75200	2.84400	3.34302	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.07300	0.06100	16.43836	0.00000	0.0000	4,000
01/09/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.82100	0.90200	9.86602	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.38300	0.32600	14.88251	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.13100	0.16700	27.48092	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.25600	1.16400	7.32484	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.25200	2.15900	4.12966	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.25200	3.15900	2.85978	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.94800	9.04100	1.03934	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.94800	7.04100	1.33851	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.94800	5.04100	1.87955	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.95100	3.04300	3.11759	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.05500	0.04600	16.36364	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.00300	1.08700	8.37488	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.26700	0.22600	15.35581	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.21500	0.26700	24.18605	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.05800	0.96800	8.50662	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00600	0.00900	50.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.05200	1.96000	4.48343	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.05200	2.95900	3.04718	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
01/09/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.89800	8.99100	1.04518	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.89800	6.99100	1.34822	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.89800	4.99100	1.89873	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.90100	2.99300	3.17132	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.05900	0.04900	16.94915	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.95700	1.04000	8.67294	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.29400	0.24600	16.32653	0.00000	0.0000	7,307
01/09/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.19200	0.23700	23.43750	0.00000	0.0000	48,000
01/09/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.10700	1.01600	8.22042	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.10200	2.00900	4.42436	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.10200	3.00900	2.99807	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.04500	0.03700	17.77778	0.00000	0.0000	3,185
01/09/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.14300	1.22800	7.43657	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.99800	9.09100	1.03356	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.99800	7.09100	1.32895	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.99800	5.09100	1.86074	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.00100	3.09300	3.06564	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.05100	0.04200	17.64706	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.04900	1.13300	8.00763	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.24200	0.20700	14.46281	0.00000	0.0000	33,300
01/09/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.24000	0.29800	24.16667	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.00900	0.92100	8.72151	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00700	0.01200	71.42857	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.00200	1.91000	4.59540	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.00200	2.90900	3.09793	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.06800	0.05700	16.17647	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.86600	0.94800	9.46882	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.34800	8.44100	1.11404	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.34800	6.44100	1.46503	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
01/09/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.34800	4.44100	2.13891	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.35700	2.44800	3.86084	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.13600	0.11500	15.44118	0.00000	0.0000	14,644
01/09/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.48400	0.55600	14.87603	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.68700	0.60900	11.35371	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03500	0.05000	42.85714	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.65300	1.56100	5.56564	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.65200	2.55900	3.50679	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.65200	3.55900	2.54655	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.39800	8.49100	1.10741	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.39800	6.49100	1.45358	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.39800	4.49100	2.11460	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.40600	2.49700	3.78221	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.12500	0.10600	15.20000	0.00000	0.0000	30,000
01/09/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.52300	0.59700	14.14914	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.64500	0.56900	11.78295	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04300	0.06000	39.53488	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.60300	1.51100	5.73924	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.60200	2.50900	3.57417	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.60200	3.50900	2.58190	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.79800	8.89100	1.05706	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.79800	6.89100	1.36805	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.79800	4.89100	1.93831	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.80200	2.89400	3.28337	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.35100	0.29700	15.38462	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.14900	0.18800	26.17450	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.20600	1.11400	7.62852	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.20200	2.10900	4.22343	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
01/09/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.20200	3.10900	2.90443	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.84800	8.94100	1.05108	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.84800	6.94100	1.35806	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.84800	4.94100	1.91832	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.85200	2.94400	3.22581	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.06300	0.05300	15.87302	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.91100	0.99400	9.11087	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.32200	0.27100	15.83851	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.17000	0.21200	24.70588	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.15700	1.06500	7.95160	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.15200	2.05900	4.32156	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.15200	3.05900	2.95051	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.54800	7.64100	1.23211	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.54800	5.64100	1.67628	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.54900	3.64200	2.62046	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.02700	0.02100	22.22222	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.57500	1.66200	5.52381	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.45200	4.35900	2.08895	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.62300	1.71100	5.42206	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.02500	0.02000	20.00000	0.00000	0.0000	500
01/09/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.01500	2.10300	4.36725	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.02300	0.01800	21.73913	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.72100	1.80900	5.11331	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.06400	2.15200	4.26357	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.14700	0.12500	14.96599	0.00000	0.0000	500
01/09/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.44500	0.51600	15.95506	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.42900	1.51600	6.08817	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.03100	0.02500	19.35484	0.00000	0.0000	30,000
01/09/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.30300	0.36600	20.79208	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.20500	0.17500	14.63415	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/09/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.33300	1.42000	6.52663	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.03500	0.02900	17.14286	0.00000	0.0000	15,000
01/09/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.17300	0.14700	15.02890	0.00000	0.0000	1,000
01/09/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.37100	0.43800	18.05930	0.00000	0.0000	500
01/09/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.52600	1.61400	5.76671	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.02800	0.02300	17.85714	0.00000	0.0000	20,000
01/09/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.27100	0.33100	22.14022	0.00000	0.0000	0
01/09/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.22300	0.19000	14.79821	0.00000	0.0000	4,000
01/09/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.60730	7.51340	1.23434	0.00000	0.0000	10,584
01/09/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.22300	0.19900	10.76233	0.00000	0.0000	33,350
01/09/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.61600	0.68600	11.36364	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.21100	0.18900	10.42654	0.00000	0.0000	340
01/09/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.65400	0.72600	11.00917	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.23500	0.21100	10.21277	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.57800	0.64800	12.11073	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.02900	1.10700	7.58017	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.13600	0.12000	11.76471	0.00000	0.0000	30,000
01/09/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.92200	3.00900	2.97741	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	30,000
01/09/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.19700	0.23600	19.79695	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.50400	0.44900	10.91270	0.00000	0.0000	33,350
01/09/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	0.94200	1.01900	8.17410	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.14900	0.13200	11.40940	0.00000	0.0000	3,000
01/09/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.28700	0.33600	17.07317	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.39400	0.34900	11.42132	0.00000	0.0000	12,000
01/09/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.31200	0.36700	17.62821	0.00000	0.0000	0
01/09/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.36900	0.33000	10.56911	0.00000	0.0000	371
01/09/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.71290	7.61770	1.23430	0.00000	0.0000	8,975
01/09/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.55200	0.50200	9.05797	0.00000	0.0000	0
01/09/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.28900	0.33400	15.57093	0.00000	0.0000	0
01/09/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.52600	0.47800	9.12548	0.00000	0.0000	0
01/09/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.31300	0.36000	15.01597	0.00000	0.0000	0
01/09/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.58000	0.52700	9.13793	0.00000	0.0000	0
01/09/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.26700	0.30900	15.73034	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13			Foreign Exchange Future	11.37140	11.29010	0.71495	11.39050	11.3540	22,384
01/09/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.43000	1.51100	5.66434	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.33000	1.41100	6.09023	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.38000	1.46100	5.86957	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.00	P	Foreign Exchange Future	0.63800	0.71600	12.22571	0.00000	0.0000	0
01/09/2010	£ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00900	0.00600	33.33333	0.00000	0.0000	0
01/09/2010	£ / R 2010/12/13			Foreign Exchange Future	11.53290	11.45010	0.71795	11.55000	11.5200	13,596
01/09/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.24100	0.21900	9.12863	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
01/09/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.60800	0.66900	10.03289	0.00000	0.0000	0
01/09/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.57200	0.63200	10.48951	0.00000	0.0000	0
01/09/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.25500	0.23200	9.01961	0.00000	0.0000	50
01/09/2010	£ / R 2011/03/14			Foreign Exchange Future	11.68890	11.60580	0.71093	11.70200	11.7020	1,560
01/09/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.47200	0.44300	6.14407	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.58300	0.63700	9.26244	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.45400	0.42700	5.94714	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.61500	0.67100	9.10569	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.49100	0.46100	6.10998	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.55200	0.60500	9.60145	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.38900	0.43000	10.53985	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.62800	0.58600	6.68790	0.00000	0.0000	870
01/09/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.13200	1.19900	5.91873	0.00000	0.0000	0
01/09/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.27100	0.25500	5.90406	0.00000	0.0000	870
01/09/2010	£ / R 2011/06/13			Foreign Exchange Future	11.85000	11.76080	0.75274	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.00000	0.60500	100.00000	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.00000	0.69400	100.00000	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.00000	0.58600	100.00000	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.00000	0.72500	100.00000	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.00000	0.62300	100.00000	0.00000	0.0000	0
01/09/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.00000	0.66200	100.00000	0.00000	0.0000	0
01/09/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08780	0.08630	1.70843	0.00000	0.0000	373
01/09/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00510	0.00374	26.66667	0.00000	0.0000	0
01/09/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00020	0.00034	70.00000	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08920	0.08770	1.68161	0.08890	0.0884	391
01/09/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00525	0.00439	16.38095	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00205	0.00269	31.21951	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00179	0.00147	17.87709	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00859	0.00977	13.73690	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01336	0.01194	10.62874	0.00000	0.0000	0
01/09/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00016	0.00024	50.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13			Foreign Exchange Future	9.39540	9.36280	0.34698	9.44300	9.3750	19,982
01/09/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.27000	2.30200	1.40969	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.80700	0.83800	3.84139	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.10600	1.13700	2.80289	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,530
01/09/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.60900	0.64000	5.09031	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	2,000
01/09/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.41600	0.44500	6.97115	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	750
01/09/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.15000	0.12100	19.33333	0.00000	0.0000	0
01/09/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.05500	0.05800	5.45455	0.00000	0.0000	1,500
01/09/2010	€ / R 2010/12/13			Foreign Exchange Future	9.53310	9.49960	0.35141	9.55000	9.5500	8,475

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
01/09/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.66700	10.70000	0.30937	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.66700	8.70000	0.38075	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.66700	6.70000	0.49498	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.66800	4.70100	0.70694	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.67600	2.70800	1.19581	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.03400	0.03200	5.88235	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.70100	1.73200	1.82246	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.10800	0.10200	5.55556	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.77500	0.80200	3.48387	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.46800	0.44600	4.70085	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.13500	0.14600	8.14815	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.34100	1.30800	2.46085	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.52800	2.56000	1.26582	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.71700	10.75000	0.30792	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.71700	8.75000	0.37857	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.71700	6.75000	0.49129	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.71800	4.75100	0.69945	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.72500	2.75700	1.17431	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.03200	0.03000	6.25000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.74900	1.78000	1.77244	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.10100	0.09600	4.95050	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.81800	0.84600	3.42298	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.43600	0.41500	4.81651	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.15300	0.16500	7.84314	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.29200	1.25900	2.55418	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.41700	11.45000	0.28904	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.41700	9.45000	0.35043	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.41700	7.45000	0.44492	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.95	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
01/09/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.41700	5.45000	0.60919	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.42000	3.45200	0.93567	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.43000	2.46200	1.31687	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.04400	0.04100	6.81818	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.46100	1.49100	2.05339	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.15300	0.14500	5.22876	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.57000	0.59500	4.38596	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.65100	0.62500	3.99386	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.06800	0.07500	10.29412	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.31700	11.35000	0.29160	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.31700	9.35000	0.35419	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.31700	7.35000	0.45100	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.31700	5.35000	0.62065	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.32000	3.35300	0.99398	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.33200	2.36400	1.37221	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.04900	0.04600	6.12245	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.36600	1.39600	2.19619	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.17600	0.16700	5.11364	0.00000	0.0000	750
01/09/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.49300	0.51700	4.86815	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.73200	0.70500	3.68852	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.46700	10.50000	0.31528	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.46700	8.50000	0.38975	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.46700	6.50000	0.51028	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.46800	4.50100	0.73859	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.47900	2.51100	1.29084	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.04200	0.03900	7.14286	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.50900	1.53900	1.98807	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.14200	0.13500	4.92958	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.60900	0.63500	4.26929	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.61200	0.58700	4.08497	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.07900	0.08700	10.12658	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
01/09/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.53800	1.50500	2.14564	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.56700	10.60000	0.31229	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.56700	8.60000	0.38520	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.56700	6.60000	0.50251	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.56800	4.60100	0.72242	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.57700	2.60900	1.24175	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.03700	0.03500	5.40541	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.60400	1.63500	1.93267	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.12400	0.11700	5.64516	0.00000	0.0000	375
01/09/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.69100	0.71700	3.76266	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.53700	0.51400	4.28305	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.10400	0.11400	9.61538	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.44000	1.40600	2.36111	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.86700	10.90000	0.30367	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.86700	8.90000	0.37217	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.86700	6.90000	0.48056	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.86700	4.90000	0.67804	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.87300	2.90600	1.14863	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.02800	0.02600	7.14286	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.89500	1.92600	1.63588	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.08300	0.07900	4.81928	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.95000	0.97900	3.05263	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34700	0.32800	5.47550	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.21400	0.22800	6.54206	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.14500	1.11200	2.88210	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.01200	0.01200	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.01700	11.05000	0.29954	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.01700	9.05000	0.36598	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.01700	7.05000	0.47029	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	14.55	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
01/09/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.01700	5.05000	0.65776	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.02200	3.05500	1.09199	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.02500	0.02200	12.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.04200	2.07200	1.46915	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.06900	0.06500	5.79710	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.08600	1.11500	2.67035	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27100	0.25800	4.79705	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.28800	0.30800	6.94444	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.99900	0.96900	3.00300	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.31700	10.35000	0.31986	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.31700	8.35000	0.39678	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.31700	6.35000	0.52240	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.31800	4.35100	0.76424	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.68700	1.65400	1.95614	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.36700	10.40000	0.31832	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.36700	8.40000	0.39441	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.36700	6.40000	0.51830	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.36800	4.40100	0.75549	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.38100	2.41300	1.34397	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.04600	0.04300	6.52174	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.41300	1.44300	2.12314	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.16400	0.15500	5.48780	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.53100	0.55500	4.51977	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.69100	0.66500	3.76266	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.05800	0.06500	12.06897	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.63700	1.60400	2.01588	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.41700	10.45000	0.31679	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.41700	8.45000	0.39206	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.41700	6.45000	0.51426	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
01/09/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.41800	4.45100	0.74694	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.58800	1.55500	2.07809	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.86200	0.89000	3.24826	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.09500	0.09000	5.26316	0.00000	0.0000	60
01/09/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.25200	0.24000	4.76190	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.31900	0.34000	6.58307	0.00000	0.0000	750
01/09/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.40500	0.38400	5.18519	0.00000	0.0000	0
01/09/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.17200	0.18400	6.97674	0.00000	0.0000	1,125
01/09/2010	€ / R 2011/03/14			Foreign Exchange Future	9.66500	9.63210	0.34040	0.00000	0.0000	8,653
01/09/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.34500	0.33500	2.89855	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.48000	0.50300	4.79167	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.32800	0.31900	2.74390	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.51300	0.53700	4.67836	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.36200	0.35200	2.76243	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.44700	0.47000	5.14541	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.30900	0.32800	6.14887	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.47400	0.46000	2.95359	0.00000	0.0000	10,429
01/09/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.93300	0.96000	2.89389	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.19800	0.19200	3.03030	0.00000	0.0000	14,937
01/09/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.01700	1.04400	2.65487	0.00000	0.0000	0
01/09/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.18200	0.17600	3.29670	0.00000	0.0000	4,508
01/09/2010	€ / R 2011/06/13			Foreign Exchange Future	9.80000	9.76400	0.36735	0.00000	0.0000	5,000
01/09/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.00000	0.47600	100.00000	0.00000	0.0000	0
01/09/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.00000	0.51200	100.00000	0.00000	0.0000	0
01/09/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.00000	0.45800	100.00000	0.00000	0.0000	0
01/09/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.00000	0.54400	100.00000	0.00000	0.0000	0
01/09/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.00000	0.49500	100.00000	0.00000	0.0000	0
01/09/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.00000	0.48100	100.00000	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/09/13			Foreign Exchange Future	6.56950	6.63200	0.95137	0.00000	0.0000	14,491
01/09/2010	AUS\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.33300	0.27100	18.61862	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/12/13			Foreign Exchange Future	6.59420	6.65670	0.94780	0.00000	0.0000	9,830
01/09/2010	AUS\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07700	0.09900	28.57143	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.38300	0.34200	10.70496	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.42300	0.38100	9.92908	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06700	0.08800	31.34328	0.00000	0.0000	200
01/09/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.61700	6.67830	0.92640	0.00000	0.0000	501
01/09/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.21500	0.24100	12.09302	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.29800	0.26300	11.74497	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.19700	0.22200	12.69036	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.33000	0.29400	10.90909	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.23400	0.26500	13.24786	0.00000	0.0000	0
01/09/2010	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.26700	0.23700	11.23596	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
01/09/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.65000	6.69980	0.74887	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.00000	0.33200	100.00000	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.00000	0.28200	100.00000	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.00000	0.30700	100.00000	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.00000	0.30700	100.00000	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.00000	0.35800	100.00000	0.00000	0.0000	0
01/09/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.00000	0.25800	100.00000	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/09/13			Foreign Exchange Future	6.93450	6.95050	0.23073	0.00000	0.0000	70
01/09/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.56700	0.55100	2.82187	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.02570	7.04110	0.21920	0.00000	0.0000	350
01/09/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.02900	0.03200	10.34483	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.70300	0.69100	1.70697	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.02600	0.02800	7.69231	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.75000	0.73700	1.73333	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.03300	0.03600	9.09091	0.00000	0.0000	0
01/09/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.65700	0.64500	1.82648	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13			Foreign Exchange Future	7.29200	7.17990	1.53730	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	7.00	C	Foreign Exchange Future	0.30100	0.20100	33.22259	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	7.00	P	Foreign Exchange Future	0.00900	0.02100	133.33333	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	7.05	C	Foreign Exchange Future	0.25600	0.16100	37.10938	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	7.05	P	Foreign Exchange Future	0.01400	0.03100	121.42857	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	6.95	C	Foreign Exchange Future	0.34800	0.24400	29.88506	0.00000	0.0000	0
01/09/2010	CHF / R 2010/09/13	6.95	P	Foreign Exchange Future	0.00600	0.01400	133.33333	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.40650	7.29290	1.53379	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.45600	0.38000	16.66667	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10000	0.13700	37.00000	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.42100	0.34800	17.33967	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.11500	0.15500	34.78261	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.49300	0.41200	16.43002	0.00000	0.0000	0
01/09/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.08700	0.11900	36.78161	0.00000	0.0000	0

Future Open Interest

459,056

Option Open Interest

569,666

Total

1,028,722