



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/07/2010

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
01/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.75490	7.86140	1.37333	7.87010	7.7859	209,509
01/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	8.09500	7.98900	1.30945	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	6.09500	5.98900	1.73913	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	4.09500	3.98900	2.58852	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.10600	2.00300	4.89079	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	0.91700	1.01900	11.12323	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.01200	0.00800	33.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	1.90600	2.01200	5.56139	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	2.90500	3.01100	3.64888	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	3.90500	4.01100	2.71447	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	8.04500	7.93900	1.31759	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	6.04500	5.93900	1.75352	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	4.04500	3.93900	2.62052	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	2.05700	1.95400	5.00729	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.22800	0.28300	24.12281	0.00000	0.0000	2,000
01/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.27300	0.22200	18.68132	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	0.96400	1.06800	10.78838	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00900	0.00700	22.22222	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	1.95600	2.06200	5.41922	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	2.95500	3.06100	3.58714	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	3.95500	4.06100	2.68015	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
01/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.20900	0.25800	23.44498	0.00000	0.0000	509
01/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.30400	0.24700	18.75000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.14500	8.03900	1.30141	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.14500	6.03900	1.72498	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.14500	4.03900	2.55730	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.15500	2.05200	4.77958	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.19200	0.23800	23.95833	0.00000	0.0000	2,771
01/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.33700	0.27700	17.80415	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.87000	0.97200	11.72414	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.85600	1.96200	5.71121	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.85500	2.96100	3.71278	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.85500	3.96100	2.74968	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.19500	8.08900	1.29347	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.19500	6.08900	1.71106	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.19500	4.08900	2.52682	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.20400	2.10100	4.67332	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.17600	0.21900	24.43182	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.37100	0.30800	16.98113	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.82400	0.92400	12.13592	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.80600	1.91300	5.92470	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.80500	2.91100	3.77897	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.80500	3.91100	2.78581	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.29500	8.18900	1.27788	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.29500	6.18900	1.68388	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.29500	4.18900	2.46799	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
01/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.00700	0.01000	42.85714	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.30200	2.19900	4.47437	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.14800	0.18500	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.44300	0.37400	15.57562	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.73400	0.83200	13.35150	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02900	0.02100	27.58621	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.70600	1.81300	6.27198	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.70500	2.81100	3.91867	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.70500	3.81100	2.86100	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.34500	8.23900	1.27022	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.34500	6.23900	1.67061	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.34500	4.23900	2.43959	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.35200	2.24800	4.42177	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.13600	0.17000	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.48100	0.40900	14.96881	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.69100	0.78700	13.89291	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.03600	0.02600	27.77778	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.65700	1.76300	6.39710	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.65500	2.76100	3.99247	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.65500	3.76100	2.90014	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.39500	8.28900	1.26266	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.39500	6.28900	1.65754	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.39500	4.28900	2.41183	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.40100	2.29700	4.33153	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.12500	0.15700	25.60000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.52000	0.44600	14.23077	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.64800	0.74300	14.66049	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.04300	0.03200	25.58140	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.60700	1.71300	6.59614	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.60500	2.71100	4.06910	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
01/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.60500	3.71100	2.94036	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.54500	8.43900	1.24049	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.54500	6.43900	1.61956	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.54500	4.43900	2.33223	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.55000	2.44500	4.11765	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.52800	0.61600	16.66667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.07300	0.05500	24.65753	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.45700	1.56400	7.34386	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.45500	2.56100	4.31772	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.45500	3.56100	3.06802	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.49500	8.38900	1.24779	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.49500	6.38900	1.63202	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.49500	4.38900	2.35818	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00500	0.00700	40.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.50000	2.39600	4.16000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.10500	0.13300	26.66667	0.00000	0.0000	55,000
01/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.60000	0.52200	13.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.56700	0.65700	15.87302	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.06200	0.04600	25.80645	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.50700	1.61300	7.03384	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.50500	2.61100	4.23154	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.50500	3.61100	3.02425	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.64500	8.53900	1.22614	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.64500	6.53900	1.59518	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.64500	4.53900	2.28202	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.64900	2.54400	3.96376	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
01/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.08200	0.10300	25.60976	0.00000	0.0000	585
01/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.72700	0.64200	11.69188	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.45500	0.53800	18.24176	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.10000	0.07700	23.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.35800	1.46400	7.80560	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.35500	2.46200	4.54352	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.35500	3.46100	3.15946	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.09700	0.12200	25.77320	0.00000	0.0000	1,000
01/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.64200	0.56100	12.61682	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.94500	7.83900	1.33417	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.94500	5.83900	1.78301	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.94500	3.84000	2.66160	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01400	0.01600	14.28571	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.95900	1.85500	5.30883	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.27300	0.33700	23.44322	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.21800	0.17600	19.26606	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.06100	1.16700	9.99057	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.05600	2.16200	5.15564	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.05500	3.16100	3.46972	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.05500	4.16100	2.61406	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.99500	7.88900	1.32583	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.99500	5.88900	1.76814	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.99500	3.88900	2.65332	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	2.00800	1.90400	5.17928	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.24800	0.30900	24.59677	0.00000	0.0000	1,200
01/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.24300	0.19800	18.51852	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.01200	1.11800	10.47431	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.00600	2.11200	5.28415	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.00500	3.11100	3.52745	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
01/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.00500	4.11100	2.64669	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.24500	8.13900	1.28563	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.24500	6.13900	1.69736	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.24500	4.13900	2.49706	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.25300	2.15000	4.57168	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.16200	0.20100	24.07407	0.00000	0.0000	500
01/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.40700	0.34000	16.46192	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.77900	0.87800	12.70860	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.02400	0.01700	29.16667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.75600	1.86300	6.09339	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.75500	2.86100	3.84755	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.75500	3.86100	2.82290	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.44500	8.33900	1.25518	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.44500	6.33900	1.64469	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.44500	4.33900	2.38470	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.45100	2.34600	4.28397	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.11500	0.14400	25.21739	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.56000	0.48300	13.75000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.60700	0.69900	15.15651	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.05200	0.03800	26.92308	0.00000	0.0000	15,000
01/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.55700	1.66300	6.80796	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.55500	2.66100	4.14873	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.55500	3.66100	2.98172	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.59500	8.48900	1.23328	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.59500	6.48900	1.60728	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.59500	4.48900	2.30686	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
01/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.59900	2.49500	4.00154	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.08900	0.11200	25.84270	0.00000	0.0000	3,000
01/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.68400	0.60100	12.13450	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.49100	0.57600	17.31161	0.00000	0.0000	1,500
01/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.08600	0.06500	24.41860	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.40800	1.51400	7.52841	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.40500	2.51100	4.40748	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.40500	3.51100	3.11307	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02200	0.02700	22.72727	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.56700	1.46600	6.44544	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.02700	0.03300	22.22222	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.42200	1.32200	7.03235	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.85900	0.77000	10.36088	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.06400	0.08100	26.56250	0.00000	0.0000	500
01/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.99600	0.90300	9.33735	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.05100	0.06400	25.49020	0.00000	0.0000	3,000
01/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.02800	0.03500	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.37300	1.27400	7.21049	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.03300	0.04100	24.24242	0.00000	0.0000	500
01/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.27800	1.18000	7.66823	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.05900	0.07500	27.11864	0.00000	0.0000	1,000
01/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.90400	0.81400	9.95575	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.17200	0.13700	20.34884	0.00000	0.0000	100
01/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.32700	0.39800	21.71254	0.00000	0.0000	100
01/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.29900	0.36700	22.74247	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.19400	0.15600	19.58763	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.81500	0.72700	10.79755	0.00000	0.0000	0
01/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.07000	0.08800	25.71429	0.00000	0.0000	500
01/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.86670	7.97430	1.36779	7.97720	7.9295	29,578
01/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.08300	7.97600	1.32377	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.08400	5.97700	1.75871	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01400	0.01700	21.42857	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.09700	3.99300	2.53844	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.06100	0.07000	14.75410	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.14400	2.04600	4.57090	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.34600	0.39600	14.45087	0.00000	0.0000	1,000
01/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.42900	0.37200	13.28671	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.96800	1.06500	10.02066	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05100	0.04100	19.60784	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
01/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.92300	2.03000	5.56422	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.91800	3.02500	3.66690	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.91700	4.02400	2.73168	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.18900	0.21800	15.34392	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.87200	0.79400	8.94495	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.13300	8.02600	1.31563	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.13400	6.02700	1.74438	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01300	0.01600	23.07692	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.14600	4.04200	2.50844	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	300
01/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.19200	2.09300	4.51642	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.92700	1.02200	10.24811	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06000	0.04800	20.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.87300	1.98000	5.71276	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.86800	2.97500	3.73082	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.86700	3.97400	2.76700	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.18300	8.07600	1.30759	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.18400	6.07700	1.73027	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.19500	4.09100	2.47914	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.05600	0.06500	16.07143	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.23900	2.14100	4.37695	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.31200	0.35800	14.74359	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.49500	0.43400	12.32323	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.88600	0.98000	10.60948	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.06900	0.05600	18.84058	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.82400	1.93100	5.86623	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.81800	2.92500	3.79702	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.81700	3.92400	2.80325	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.23300	8.12600	1.29965	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.23400	6.12700	1.71639	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.24400	4.14000	2.45052	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05400	0.06200	14.81481	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.28700	2.18800	4.32882	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.29600	0.34000	14.86486	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.52900	0.46600	11.90926	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.84600	0.93800	10.87470	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.07900	0.06400	18.98734	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.77500	1.88200	6.02817	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.76800	2.87500	3.86561	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.76700	3.87400	2.84046	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.32800	0.37700	14.93902	0.00000	0.0000	21,570
01/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.46100	0.40300	12.58134	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.28300	8.17600	1.29180	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.28400	6.17700	1.70274	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.29400	4.18900	2.44527	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05200	0.05900	13.46154	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.33500	2.23500	4.28266	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.28100	0.32300	14.94662	0.00000	0.0000	4,400
01/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.56400	0.49900	11.52482	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.80700	0.89800	11.27633	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09000	0.07400	17.77778	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.72600	1.83200	6.14137	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.71800	2.82600	3.97351	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.71700	3.82400	2.87867	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.33300	8.22600	1.28405	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.33400	6.22700	1.68930	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01000	0.01300	30.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.34300	4.23900	2.39466	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05000	0.05700	14.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.38300	2.28300	4.19639	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.26700	0.30700	14.98127	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.60000	0.53300	11.16667	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
01/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.77000	0.85800	11.42857	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.10300	0.08400	18.44660	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.67700	1.78300	6.32081	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.66800	2.77600	4.04798	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.66700	3.77400	2.91792	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.38300	8.27600	1.27639	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.38400	6.27700	1.67607	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00900	0.01200	33.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.39200	4.28800	2.36794	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.04800	0.05500	14.58333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.43100	2.33100	4.11353	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.25400	0.29200	14.96063	0.00000	0.0000	1,000
01/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.63700	0.56800	10.83203	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.73300	0.82000	11.86903	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.11600	0.09600	17.24138	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.62800	1.73400	6.51106	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.61800	2.72600	4.12529	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.61700	3.72400	2.95825	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.58300	8.47600	1.24665	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.58400	6.47700	1.62515	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.59000	4.48500	2.28758	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04100	0.04700	14.63415	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.62400	2.52300	3.84909	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.20800	0.24000	15.38462	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.79100	0.71600	9.48167	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.59800	0.67600	13.04348	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.18100	0.15200	16.02210	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.43400	1.53900	7.32218	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.41900	2.52700	4.46465	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.41700	3.52500	3.16067	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.40	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
01/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.53300	8.42600	1.25396	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.53400	6.42700	1.63759	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.54100	4.43600	2.31227	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04200	0.04900	16.66667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.57500	2.47500	3.88350	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.21900	0.25200	15.06849	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.75200	0.67800	9.84043	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.63000	0.71100	12.85714	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.16300	0.13700	15.95092	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.48200	1.58800	7.15250	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.46900	2.57600	4.33374	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.46700	3.57500	3.11509	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.18000	0.20800	15.55556	0.00000	0.0000	1,000
01/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.91300	0.83400	8.65279	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.63300	8.52600	1.23943	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.63400	6.52700	1.61290	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00700	0.00900	28.57143	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.64000	4.53500	2.26293	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.67200	2.57100	3.77994	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.19800	0.22900	15.65657	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.83100	0.75500	9.14561	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.56700	0.64300	13.40388	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.20000	0.16900	15.50000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.38500	1.49100	7.65343	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.36900	2.47700	4.55889	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.36700	3.47500	3.20760	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.24200	0.27800	14.87603	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.67500	0.60400	10.51852	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.98300	7.87600	1.34035	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.98400	5.87700	1.78810	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.99900	3.89400	2.62566	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
01/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.06700	0.07500	11.94030	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.05000	1.95100	4.82927	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.38400	0.44400	15.62500	0.00000	0.0000	10
01/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.36700	0.32000	12.80654	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.05400	1.15800	9.86717	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03700	0.03400	8.10811	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.02200	2.12900	5.29179	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.01700	3.12500	3.57971	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.01700	4.12400	2.66368	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.03300	7.92600	1.33201	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.03400	5.92700	1.77328	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01500	0.01800	20.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.04800	3.94400	2.56917	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.06400	0.07300	14.06250	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.09700	1.99900	4.67334	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.36400	0.41900	15.10989	0.00000	0.0000	30,000
01/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.39700	0.34500	13.09824	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.01100	1.11100	9.89120	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.97200	2.07900	5.42596	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.96800	3.07500	3.60512	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.96700	4.07400	2.69725	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.43300	8.32600	1.26882	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.43400	6.32700	1.66304	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.44200	4.33700	2.36380	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04600	0.05300	15.21739	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.47900	2.37900	4.03388	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.69800	0.78200	12.03438	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.13100	0.10800	17.55725	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.57900	1.68500	6.71311	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01200	0.01100	8.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.56900	2.67600	4.16504	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.56700	3.67400	2.99972	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
01/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.48300	8.37600	1.26135	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.48400	6.37700	1.65022	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.49100	4.38600	2.33801	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.04400	0.05100	15.90909	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.52700	2.42700	3.95726	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.23000	0.26500	15.21739	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.71300	0.64100	10.09818	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.66300	0.74600	12.51885	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.14600	0.12200	16.43836	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.53000	1.63700	6.99346	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.51900	2.62600	4.24772	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.51700	3.62400	3.04237	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.18300	7.07700	1.47571	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.18600	5.08000	2.04396	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.02600	0.03000	15.38462	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.20900	3.10600	3.20972	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.12100	0.13800	14.04959	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.30400	1.21400	6.90184	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.81700	4.92400	2.22130	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.34900	1.25900	6.67161	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.11600	0.13300	14.65517	0.00000	0.0000	500
01/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.08500	0.09600	12.94118	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.71800	1.62200	5.58789	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.10700	0.12200	14.01869	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.44000	1.34800	6.38889	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.08200	0.09300	13.41463	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.76500	1.66900	5.43909	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.40700	0.46900	15.23342	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.34000	0.29500	13.23529	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.17000	1.08400	7.35043	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.13700	0.15800	15.32847	0.00000	0.0000	30,000
01/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.24200	0.20700	14.46281	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.50900	0.58100	14.14538	0.00000	0.0000	15,000
01/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.08300	0.99800	7.84857	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.15000	0.17200	14.66667	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
01/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.45600	0.52200	14.47368	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.28900	0.24800	14.18685	0.00000	0.0000	500
01/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.00000	1.17000	100.00000	0.00000	0.0000	0
01/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.14400	100.00000	0.00000	0.0000	20,000
01/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.97790	8.08640	1.36001	8.05000	8.0500	850
01/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.47200	0.52900	12.07627	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.49400	0.44300	10.32389	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.45400	0.50700	11.67401	0.00000	0.0000	340
01/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.52600	0.47100	10.45627	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.49200	0.55200	12.19512	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.46400	0.41600	10.34483	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.84300	0.77200	8.42230	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.32100	0.35800	11.52648	0.00000	0.0000	30,000
01/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.61500	2.51700	3.74761	0.00000	0.0000	0
01/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.09300	0.10300	10.75269	0.00000	0.0000	30,000
01/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.08930	8.19900	1.35611	0.00000	0.0000	900
01/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.89000	0.96700	8.65169	0.00000	0.0000	0
01/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.25100	0.21800	13.14741	0.00000	0.0000	0
01/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.86100	0.93600	8.71080	0.00000	0.0000	0
01/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.27200	0.23700	12.86765	0.00000	0.0000	0
01/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.92100	1.00000	8.57763	0.00000	0.0000	0
01/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.23200	0.20100	13.36207	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.59450	11.88280	2.48652	11.88800	11.7020	19,512
01/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.08700	0.12200	40.22989	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.29300	1.03900	19.64424	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.09700	0.13600	40.20619	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	1.20300	0.95300	20.78138	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.09200	0.12900	40.21739	0.00000	0.0000	0
01/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	1.24800	0.99600	20.19231	0.00000	0.0000	0
01/07/2010	£ / R 2010/12/13			Foreign Exchange Future	11.76100	12.05200	2.47428	0.00000	0.0000	12,394
01/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.47900	0.61300	27.97495	0.00000	0.0000	0
01/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.61800	0.46100	25.40453	0.00000	0.0000	0
01/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.58700	0.43500	25.89438	0.00000	0.0000	0
01/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.49800	0.63700	27.91165	0.00000	0.0000	50
01/07/2010	£ / R 2011/03/14			Foreign Exchange Future	11.92630	12.22020	2.46430	0.00000	0.0000	500
01/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.72900	0.88400	21.26200	0.00000	0.0000	0
01/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.60300	0.46400	23.05141	0.00000	0.0000	0
01/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.70700	0.85900	21.49929	0.00000	0.0000	0
01/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.63100	0.48900	22.50396	0.00000	0.0000	0
01/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.75200	0.91100	21.14362	0.00000	0.0000	0
01/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.57600	0.44100	23.43750	0.00000	0.0000	0
01/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.08780	0.09030	2.84738	0.00000	0.0000	338
01/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00613	0.00806	31.48450	0.00000	0.0000	0
01/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00123	0.00066	46.34146	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08920	0.09180	2.91480	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
01/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00682	0.00843	23.60704	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00362	0.00263	27.34807	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00331	0.00419	26.58610	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01011	0.00839	17.01286	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01380	0.01621	17.46377	0.00000	0.0000	0
01/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00060	0.00041	31.66667	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.51400	9.78900	2.89048	9.79650	9.5285	18,182
01/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.01300	0.02300	76.92308	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	2.16400	1.89900	12.24584	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.08900	0.14900	67.41573	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.77500	0.56000	27.74194	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	1.04300	0.80700	22.62704	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.05700	0.09600	68.42105	0.00000	0.0000	2,530
01/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.60600	0.41200	32.01320	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.12000	0.20100	67.50000	0.00000	0.0000	2,000
01/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.45100	0.28200	37.47228	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.16500	0.27100	64.24242	0.00000	0.0000	750
01/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.37600	0.57400	52.65957	0.00000	0.0000	0
01/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.16200	0.08500	47.53086	0.00000	0.0000	1,500
01/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.65610	9.93320	2.86969	9.90500	9.7350	6,001
01/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.54400	10.26700	2.62709	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.54400	8.26800	3.23034	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.54500	6.26900	4.21696	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.01200	0.02100	75.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.55600	4.28800	5.88235	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.05500	0.07700	40.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.59900	2.34400	9.81147	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.10900	0.14900	36.69725	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.65300	1.41600	14.33757	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.24100	0.33700	39.83402	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.78500	0.60400	23.05732	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.65300	0.86500	32.46554	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.19700	0.13200	32.99492	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.48300	1.75200	18.13891	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.02700	0.01900	29.62963	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.06100	0.08500	39.34426	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.45500	2.20200	10.30550	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.59400	10.31700	2.61469	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.59400	8.31800	3.21154	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.59500	6.31900	4.18499	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.01200	0.02000	66.66667	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.60600	4.33700	5.84021	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.05300	0.07400	39.62264	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.64700	2.39100	9.67133	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.10500	0.14400	37.14286	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.69900	1.46100	14.00824	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.23000	0.32300	40.43478	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.82400	0.64000	22.33010	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.62100	0.82900	33.49436	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.21500	0.14600	32.09302	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.43600	1.70400	18.66295	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.29400	11.01700	2.45263	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.29400	9.01700	2.98042	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.29500	7.01800	3.79712	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00500	0.00900	80.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.29900	5.02600	5.15192	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.03400	0.04800	41.17647	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.32800	3.06500	7.90264	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.06500	0.09200	41.53846	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.35900	2.10900	10.59771	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.13000	0.18000	38.46154	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.42400	1.19700	15.94101	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.30300	0.42200	39.27393	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.59700	0.43900	26.46566	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.82700	1.05900	28.05320	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.12100	0.07600	37.19008	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.19400	10.91700	2.47454	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.19400	8.91700	3.01283	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.19500	6.91800	3.84990	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00500	0.01000	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.19900	4.92700	5.23178	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.03600	0.05100	41.66667	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.23000	2.96800	8.11146	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07000	0.09700	38.57143	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.26400	2.01400	11.04240	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.14000	0.19500	39.28571	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.33400	1.11200	16.64168	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
01/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.33300	0.46900	40.84084	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.52700	0.38600	26.75522	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.90300	1.14700	27.02104	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.09700	0.06400	34.02062	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.34400	10.06700	2.67788	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.34400	8.06800	3.30777	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.34500	6.06900	4.34988	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.01600	0.02700	68.75000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.36000	4.09400	6.10092	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.06300	0.08800	39.68254	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.40700	2.15500	10.46946	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.12500	0.17300	38.40000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.46900	1.24000	15.58884	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.28900	0.40400	39.79239	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.63300	0.47100	25.59242	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.79000	1.01900	28.98734	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.13400	0.08600	35.82090	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.67500	1.94600	16.17910	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01900	0.01300	31.57895	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.44400	10.16700	2.65224	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.44400	8.16800	3.26859	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.44500	6.16900	4.28239	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.01400	0.02400	71.42857	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.45800	4.19100	5.98923	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.05900	0.08200	38.98305	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.50300	2.24900	10.14782	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.11700	0.16100	37.60684	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.56100	1.32800	14.92633	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.26400	0.36900	39.77273	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.70800	0.53600	24.29379	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.71900	0.94000	30.73713	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.16300	0.10700	34.35583	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.57800	1.84900	17.17364	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.02200	0.01600	27.27273	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.74400	10.46700	2.57818	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.74400	8.46800	3.15645	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.74500	6.46900	4.09192	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01000	0.01700	70.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.75400	4.48400	5.67943	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.04800	0.06700	39.58333	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.79200	2.53400	9.24069	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.09500	0.13000	36.84211	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.83900	1.59700	13.15933	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.20200	0.28300	40.09901	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.94600	0.75000	20.71882	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.53200	0.72500	36.27820	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.27600	0.19200	30.43478	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.29500	1.56100	20.54054	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.03900	0.02800	28.20513	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.89400	10.61700	2.54268	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.89400	8.61700	3.11446	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.89500	6.61900	4.00290	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00800	0.01400	75.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.90200	4.63100	5.52836	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.04400	0.06100	38.63636	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.93800	2.67800	8.84956	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.08700	0.11700	34.48276	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.98100	1.73400	12.46845	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.17800	0.24900	39.88764	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.07200	0.86600	19.21642	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.45200	0.63100	39.60177	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.34600	0.24800	28.32370	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.15700	1.42100	22.81763	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.05100	0.03800	25.49020	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.19400	9.91700	2.71728	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.19500	7.91800	3.38011	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.19600	5.92000	4.45449	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.01900	0.03000	57.89474	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.21300	3.94700	6.31379	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.82000	2.09300	15.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01400	0.01000	28.57143	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.24400	9.96700	2.70402	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.24500	7.96800	3.35961	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
01/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.24600	5.96900	4.43484	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.01800	0.02900	61.11111	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.26200	3.99600	6.24120	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06800	0.09400	38.23529	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.31200	2.06100	10.85640	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.13500	0.18700	38.51852	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.37900	1.15400	16.31617	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.31800	0.44500	39.93711	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.56200	0.41200	26.69039	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.86500	1.10300	27.51445	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.10900	0.07000	35.77982	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.77200	2.04400	15.34989	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01600	0.01100	31.25000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.29400	10.01700	2.69089	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.29400	8.01800	3.32771	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.29500	6.01900	4.38443	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.01700	0.02800	64.70588	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.31100	4.04500	6.17026	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.72300	1.99500	15.78642	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01700	0.01200	29.41176	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.86400	0.67600	21.75926	0.00000	0.0000	0
01/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.22000	0.30900	40.45455	0.00000	0.0000	60
01/07/2010	€ / R 2011/03/14			Foreign Exchange Future	9.79730	10.07640	2.84874	10.01000	9.9660	600
01/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.50800	0.67900	33.66142	0.00000	0.0000	0
01/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.51100	0.40300	21.13503	0.00000	0.0000	0
01/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.49000	0.65300	33.26531	0.00000	0.0000	0
01/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.54300	0.42700	21.36280	0.00000	0.0000	0
01/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.53000	0.70500	33.01887	0.00000	0.0000	0
01/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.48300	0.37900	21.53209	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.50090	6.52580	0.38302	6.47550	6.4755	8,162
01/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.04600	0.06200	34.78261	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.44500	0.43600	2.02247	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.52660	6.55060	0.36773	6.49900	6.4990	8,156
01/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.12900	0.15400	19.37984	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.50200	0.50300	0.19920	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.54200	0.54200	0.00000	0.00000	0.0000	0
01/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.11900	0.14300	20.16807	0.00000	0.0000	200
01/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.55070	6.57610	0.38774	6.51800	6.5100	166
01/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.26800	0.28800	7.46269	0.00000	0.0000	0
01/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.41700	0.41200	1.19904	0.00000	0.0000	0
01/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.25200	0.27200	7.93651	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
01/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.45100	0.44600	1.10865	0.00000	0.0000	0
01/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.28400	0.30500	7.39437	0.00000	0.0000	0
01/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.38300	0.37900	1.04439	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.29700	7.38310	1.17994	0.00000	0.0000	75
01/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.07700	0.11000	42.85714	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.28000	0.22700	18.92857	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.39620	7.48270	1.16952	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.13100	0.16700	27.48092	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.43500	0.38400	11.72414	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.11900	0.15200	27.73109	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.47300	0.41900	11.41649	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.14400	0.18300	27.08333	0.00000	0.0000	0
01/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.39800	0.35000	12.06030	0.00000	0.0000	0

Future Open Interest

314,923

Option Open Interest

296,475

Total

611,398