



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/10/2010

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
01/10/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.05960	7.01510	0.63035	7.06570	7.0100	315,658
01/10/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.89000	8.93500	0.50619	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.89000	6.93500	0.65312	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.89000	4.93500	0.92025	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.89000	2.93500	1.55709	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	1,000
01/10/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.90400	0.94700	4.75664	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.23300	0.20400	12.44635	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12300	0.13900	13.00813	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.11200	1.06700	4.04676	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.11000	2.06500	2.13270	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.11000	3.06500	1.44695	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.49300	1.53700	2.94709	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.94000	8.98500	0.50336	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.94000	6.98500	0.64841	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.94000	4.98500	0.91093	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
01/10/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.94000	2.98500	1.53061	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.20300	0.17600	13.30049	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14300	0.16100	12.58741	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.06200	1.01800	4.14313	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.06000	2.01500	2.18447	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
01/10/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.06000	3.01500	1.47059	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.99000	9.03500	0.50056	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.99000	7.03500	0.64378	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.99000	5.03500	0.90180	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.99000	3.03500	1.50502	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	16,000
01/10/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.00000	1.04400	4.40000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17500	0.15500	11.42857	0.00000	0.0000	1,250
01/10/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.16500	0.19000	15.15152	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.01300	0.96900	4.34353	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.01000	1.96500	2.23881	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.01000	2.96500	1.49502	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.04000	9.08500	0.49779	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.04000	7.08500	0.63920	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.04000	5.08500	0.89286	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.04000	3.08500	1.48026	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.04900	1.09300	4.19447	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.15400	0.13500	12.33766	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.19400	0.22000	13.40206	0.00000	0.0000	100
01/10/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.96400	0.92000	4.56432	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.96000	1.91500	2.29592	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.96000	2.91500	1.52027	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	27,690
01/10/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.95200	0.99500	4.51681	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.09000	9.13500	0.49505	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.09000	7.13500	0.63470	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
01/10/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.09000	5.13500	0.88409	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.09000	3.13500	1.45631	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	4,400
01/10/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.09800	1.14200	4.00729	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.13500	0.11800	12.59259	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.22500	0.25300	12.44444	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.91500	0.87100	4.80874	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.91000	1.86500	2.35602	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.91000	2.86500	1.54639	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.14000	9.18500	0.49234	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.14000	7.18500	0.63025	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.14000	5.18500	0.87549	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.14000	3.18500	1.43312	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.14700	1.19100	3.83609	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.11800	0.10300	12.71186	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.25800	0.28800	11.62791	0.00000	0.0000	3,500
01/10/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.86600	0.82300	4.96536	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.86000	1.81500	2.41935	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.86000	2.81500	1.57343	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.19000	9.23500	0.48966	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.19000	7.23500	0.62587	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.19000	5.23500	0.86705	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.19000	3.23500	1.41066	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	4,000
01/10/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.19600	1.24000	3.67893	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.10300	0.08900	13.59223	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.29300	0.32400	10.58020	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.81800	0.77500	5.25672	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
01/10/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.81000	1.76500	2.48619	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.81000	2.76500	1.60142	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.39000	9.43500	0.47923	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.39000	7.43500	0.60893	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.39000	5.43500	0.83488	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.39000	3.43500	1.32743	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.39400	1.43800	3.15638	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.05800	0.05000	13.79310	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.44800	0.48500	8.25893	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.63000	0.58800	6.66667	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.02000	0.02300	15.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.61000	1.56500	2.79503	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.61000	2.56500	1.72414	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.34000	9.38500	0.48180	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.34000	7.38500	0.61308	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.34000	5.38500	0.84270	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.34000	3.38500	1.34731	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.34400	1.38800	3.27381	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.06700	0.05800	13.43284	0.00000	0.0000	7,407
01/10/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.40700	0.44300	8.84521	0.00000	0.0000	48,000
01/10/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.67600	0.63400	6.21302	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.66000	1.61500	2.71084	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.66000	2.61500	1.69173	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,185
01/10/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.54200	1.58700	2.91829	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.44000	9.48500	0.47669	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
01/10/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.44000	7.48500	0.60484	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.44000	5.48500	0.82721	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.44000	3.48500	1.30814	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.44300	1.48800	3.11850	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.05000	0.04300	14.00000	0.00000	0.0000	33,300
01/10/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.49000	0.52800	7.75510	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.58400	0.54300	7.02055	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.56000	1.51600	2.82051	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.56000	2.51500	1.75781	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.24500	1.28900	3.53414	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.79000	8.83500	0.51195	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.79000	6.83500	0.66274	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.79000	4.83500	0.93946	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.79000	2.83500	1.61290	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	14,644
01/10/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.80800	0.85100	5.32178	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.30000	0.26700	11.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.09000	0.10200	13.33333	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.21100	1.16700	3.63336	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.21000	2.16500	2.03620	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.21000	3.16500	1.40187	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.84000	8.88500	0.50905	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.84000	6.88500	0.65789	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.84000	4.88500	0.92975	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.84000	2.88500	1.58451	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/10/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.85600	0.89800	4.90654	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.26500	0.23500	11.32075	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10500	0.12000	14.28571	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.16100	1.11700	3.78984	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00100	0.00200	100.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.16000	2.11500	2.08333	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.16000	3.11500	1.42405	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.24000	9.28500	0.48701	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.24000	7.28500	0.62155	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.24000	5.28500	0.85878	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.24000	3.28500	1.38889	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.08900	0.07700	13.48315	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.32900	0.36200	10.03040	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.77000	0.72700	5.58442	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.76000	1.71500	2.55682	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.76000	2.71500	1.63043	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.29000	9.33500	0.48439	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.29000	7.33500	0.61728	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.29000	5.33500	0.85066	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.29000	3.33500	1.36778	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.29500	1.33900	3.39768	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.07700	0.06700	12.98701	0.00000	0.0000	2,040
01/10/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.36700	0.40200	9.53678	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.72300	0.68000	5.94744	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01500	15.38462	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.71000	1.66500	2.63158	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.71000	2.66500	1.66052	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.99000	8.03500	0.56320	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
01/10/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.99000	6.03500	0.75125	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.99000	4.03500	1.12782	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.99100	2.03600	2.26017	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.01000	3.96500	1.12219	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.04100	2.08600	2.20480	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	500
01/10/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.44000	2.48500	1.84426	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.14100	2.18600	2.10182	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.49000	2.53500	1.80723	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	2,423
01/10/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.76100	0.80300	5.51905	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.84100	1.88600	2.44432	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
01/10/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.57800	0.61700	6.74740	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.03800	0.03200	15.78947	0.00000	0.0000	15,000
01/10/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.74200	1.78600	2.52583	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	15,000
01/10/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	1,000
01/10/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.66800	0.70900	6.13772	0.00000	0.0000	500
01/10/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.94100	1.98600	2.31839	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	20,000
01/10/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.53400	0.57200	7.11610	0.00000	0.0000	0
01/10/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.04400	0.03700	15.90909	0.00000	0.0000	4,000
01/10/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.15820	7.11370	0.62166	7.14000	7.1075	36,597
01/10/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	33,350
01/10/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.92700	0.96400	3.99137	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.08000	0.07400	7.50000	0.00000	0.0000	340
01/10/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.97200	1.01000	3.90947	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.09000	0.08300	7.77778	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.88200	0.91900	4.19501	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.39000	1.43000	2.87770	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.04800	0.04400	8.33333	0.00000	0.0000	30,000
01/10/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.34500	3.38900	1.31540	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	30,000
01/10/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.36400	0.39200	7.69231	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.22200	0.20600	7.20721	0.00000	0.0000	33,350
01/10/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.29500	1.33500	3.08880	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	3,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/10/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.50800	0.54000	6.29921	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.16600	0.15400	7.22892	0.00000	0.0000	12,000
01/10/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.54700	0.57900	5.85009	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.15500	0.14300	7.74194	0.00000	0.0000	371
01/10/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.58600	0.62000	5.80205	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.14400	0.13400	6.94444	0.00000	0.0000	500
01/10/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33100	0.35800	8.15710	0.00000	0.0000	0
01/10/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.23900	0.22200	7.11297	0.00000	0.0000	7,500
01/10/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.25630	7.21070	0.62842	7.24150	7.2195	13,955
01/10/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.28400	0.26700	5.98592	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.47800	0.50600	5.85774	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.26900	0.25300	5.94796	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.51300	0.54200	5.65302	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.30000	0.28200	6.00000	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.44400	0.47100	6.08108	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.68300	0.64600	5.41728	0.00000	0.0000	0
01/10/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12700	0.13500	6.29921	0.00000	0.0000	0
01/10/2010	£ / R 2010/12/13			Foreign Exchange Future	11.12870	11.07930	0.44390	11.14100	11.0800	22,040
01/10/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.06400	0.05600	12.50000	0.00000	0.0000	0
01/10/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.83500	0.87700	5.02994	0.00000	0.0000	0
01/10/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.79100	0.83200	5.18331	0.00000	0.0000	0
01/10/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.07000	0.06100	12.85714	0.00000	0.0000	50
01/10/2010	£ / R 2011/03/14			Foreign Exchange Future	11.27700	11.22770	0.43717	0.00000	0.0000	22,361
01/10/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.23400	0.21900	6.41026	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.75700	0.79100	4.49141	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.22300	0.20900	6.27803	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.79600	0.83100	4.39698	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.24600	0.23100	6.09756	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.71900	0.75300	4.72879	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.50700	0.53500	5.52268	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.33400	0.31300	6.28743	0.00000	0.0000	870
01/10/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.38800	1.42900	2.95389	0.00000	0.0000	0
01/10/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.11500	0.10700	6.95652	0.00000	0.0000	870
01/10/2010	£ / R 2011/06/13			Foreign Exchange Future	11.42380	11.37290	0.44556	11.40300	11.3670	1,515
01/10/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.37100	0.35300	4.85175	0.00000	0.0000	0
01/10/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.79700	0.83000	4.14053	0.00000	0.0000	0
01/10/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.35700	0.33900	5.04202	0.00000	0.0000	0
01/10/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.83300	0.86600	3.96158	0.00000	0.0000	0
01/10/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.38500	0.36700	4.67532	0.00000	0.0000	0
01/10/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.76100	0.79400	4.33640	0.00000	0.0000	0
01/10/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08460	0.08430	0.35461	0.00000	0.0000	141
01/10/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00234	0.00221	5.55556	0.00000	0.0000	0
01/10/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00374	0.00391	4.54545	0.00000	0.0000	0
01/10/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00050	0.00046	8.00000	0.00000	0.0000	0
01/10/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01190	0.01216	2.18487	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
01/10/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00893	0.00865	3.13550	0.00000	0.0000	0
01/10/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00033	0.00035	6.06061	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08590	0.08560	0.34924	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00410	0.00396	3.41463	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00520	0.00536	3.07692	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00170	0.00162	4.70588	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01280	0.01302	1.71875	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00986	0.00961	2.53550	0.00000	0.0000	0
01/10/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00096	0.00101	5.20833	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13			Foreign Exchange Future	9.62940	9.63260	0.03323	9.66650	9.6160	10,474
01/10/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.57100	10.56700	0.03784	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.57100	8.56700	0.04667	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.57100	6.56700	0.06087	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.57100	4.56700	0.08751	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.57200	2.56800	0.15552	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.57700	1.57300	0.25365	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05800	0.06000	3.44828	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.62900	0.62700	0.31797	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.49200	0.49600	0.81301	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.06300	0.06300	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.43200	1.43500	0.20950	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.42200	2.41800	0.16515	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.62100	10.61700	0.03766	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.62100	8.61700	0.04640	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.62100	6.61700	0.06041	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.62100	4.61700	0.08656	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.62200	2.61800	0.15256	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.62600	1.62300	0.18450	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05100	0.05300	3.92157	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.67200	0.67000	0.29762	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.45300	0.45700	0.88300	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
01/10/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07400	0.07400	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.38200	1.38500	0.21708	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.32100	11.31700	0.03533	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.32100	9.31700	0.04291	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.32100	7.31700	0.05464	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.32100	5.31700	0.07517	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.32100	3.31700	0.12045	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.32200	2.31800	0.17227	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.33100	1.32800	0.22539	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.10300	0.10600	2.91262	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.42400	0.42300	0.23585	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.70600	0.70800	0.28329	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.02700	0.02500	7.40741	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.22100	11.21700	0.03565	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.22100	9.21700	0.04338	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.22100	7.21700	0.05539	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.22100	5.21700	0.07661	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.22100	3.21700	0.12419	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.22300	2.21900	0.17994	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.23400	1.23000	0.32415	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.13000	0.13200	1.53846	0.00000	0.0000	750
01/10/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.35100	0.34900	0.56980	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.79700	0.80000	0.37641	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.37100	10.36700	0.03857	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.37100	8.36700	0.04778	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.37100	6.36700	0.06278	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
01/10/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.37100	4.36700	0.09151	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.37200	2.36800	0.16863	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.38000	1.37700	0.21739	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.09200	0.09400	2.17391	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.46300	0.46100	0.43197	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.66100	0.66400	0.45386	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.03200	0.03100	3.12500	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.63100	1.63400	0.18394	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.47100	10.46700	0.03820	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.47100	8.46700	0.04722	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.47100	6.46700	0.06181	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.47100	4.46700	0.08947	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.47200	2.46800	0.16181	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.47800	1.47500	0.20298	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.07300	0.07500	2.73973	0.00000	0.0000	375
01/10/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.54400	0.54200	0.36765	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.57500	0.57800	0.52174	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04600	0.04500	2.17391	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.53100	1.53400	0.19595	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.77100	10.76700	0.03714	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.77100	8.76700	0.04560	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.77100	6.76700	0.05908	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.77100	4.76700	0.08384	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.77200	2.76800	0.14430	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.77500	1.77100	0.22535	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.03600	0.03700	2.77778	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.80700	0.80400	0.37175	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.34400	0.34900	1.45349	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
01/10/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.11500	0.11600	0.86957	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.23300	1.23600	0.24331	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.92100	10.91700	0.03663	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.92100	8.91700	0.04484	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.92100	6.91700	0.05780	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.92100	4.91700	0.08128	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.92200	2.91800	0.13689	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.92400	1.92000	0.20790	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.02500	0.02600	4.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.94600	0.94300	0.31712	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.25000	0.25700	2.80000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.17100	0.17400	1.75439	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.08500	1.08800	0.27650	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.22100	10.21700	0.03914	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.22100	8.21700	0.04866	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.22100	6.21700	0.06430	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.22100	4.21700	0.09476	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.78000	1.78400	0.22472	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.27100	10.26700	0.03894	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.27100	8.26700	0.04836	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.27100	6.26700	0.06379	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.27100	4.26700	0.09365	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.27300	2.26900	0.17598	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.28200	1.27900	0.23401	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.11600	0.11800	1.72414	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.38700	0.38500	0.51680	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
01/10/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.75100	0.75400	0.39947	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.02200	0.02100	4.54545	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.73100	1.73400	0.17331	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.32100	10.31700	0.03876	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.32100	8.31700	0.04807	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.32100	6.31700	0.06328	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.32100	4.31700	0.09257	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.68100	1.68400	0.17847	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.71700	0.71400	0.41841	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.04600	0.04700	2.17391	0.00000	0.0000	60
01/10/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.22300	0.23000	3.13901	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.19400	0.19700	1.54639	0.00000	0.0000	750
01/10/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.41500	0.42000	1.20482	0.00000	0.0000	0
01/10/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.08600	0.08700	1.16279	0.00000	0.0000	1,125
01/10/2010	€ / R 2011/03/14			Foreign Exchange Future	9.75600	9.75960	0.03690	0.00000	0.0000	12,157
01/10/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.31100	0.31700	1.92926	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.35500	0.35700	0.56338	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.29200	0.29800	2.05479	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.38600	0.38800	0.51813	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.33000	0.33600	1.81818	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.32400	0.32600	0.61728	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.20900	0.21100	0.95694	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.46500	0.47100	1.29032	0.00000	0.0000	10,429
01/10/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.79500	0.79500	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15100	0.15500	2.64901	0.00000	0.0000	14,937
01/10/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.87900	0.87900	0.00000	0.00000	0.0000	0
01/10/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13500	0.13900	2.96296	0.00000	0.0000	4,508
01/10/2010	€ / R 2011/06/13			Foreign Exchange Future	9.88020	9.88330	0.03138	0.00000	0.0000	5,820
01/10/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.45700	0.46400	1.53173	0.00000	0.0000	0
01/10/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.37700	0.38100	1.06101	0.00000	0.0000	0
01/10/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.43300	0.44000	1.61663	0.00000	0.0000	0
01/10/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.40300	0.40700	0.99256	0.00000	0.0000	0
01/10/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.48200	0.49000	1.65975	0.00000	0.0000	0
01/10/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.35200	0.35700	1.42045	0.00000	0.0000	0
01/10/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.77270	6.74420	0.42081	0.00000	0.0000	14,965
01/10/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07500	0.06600	12.00000	0.00000	0.0000	0
01/10/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.20200	0.22200	9.90099	0.00000	0.0000	0
01/10/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.23800	0.26000	9.24370	0.00000	0.0000	0
01/10/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.06100	0.05400	11.47541	0.00000	0.0000	200

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
01/10/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.78730	6.75890	0.41843	0.00000	0.0000	631
01/10/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24600	0.22800	7.31707	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.15900	0.16900	6.28931	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21900	0.20200	7.76256	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.18200	0.19300	6.04396	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.27600	0.25700	6.88406	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.13900	0.14800	6.47482	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.79820	6.76900	0.42953	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.33400	0.31500	5.68862	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.18600	0.19600	5.37634	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30600	0.28700	6.20915	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.20800	0.21800	4.80769	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.36400	0.34400	5.49451	0.00000	0.0000	0
01/10/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.16600	0.17500	5.42169	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.87130	6.84470	0.38712	0.00000	0.0000	821
01/10/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.01000	0.01000	0.00000	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.83900	0.86500	3.09893	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.88700	0.91300	2.93123	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.01100	0.01100	0.00000	0.00000	0.0000	0
01/10/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.79000	0.81600	3.29114	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.95100	6.92480	0.37692	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15600	0.14700	5.76923	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.25500	0.27200	6.66667	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13900	0.13100	5.75540	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.28800	0.30600	6.25000	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17400	0.16500	5.17241	0.00000	0.0000	0
01/10/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.22300	0.24000	7.62332	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.23220	7.19630	0.49639	0.00000	0.0000	150
01/10/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.29500	0.26900	8.81356	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.11300	0.12300	8.84956	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.26300	0.23800	9.50570	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13100	0.14200	8.39695	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.32900	0.30200	8.20669	0.00000	0.0000	0
01/10/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09700	0.10600	9.27835	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.34010	7.30410	0.49046	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.32900	0.31000	5.77508	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23900	0.25600	7.11297	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.30400	0.28600	5.92105	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26400	0.28200	6.81818	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.35600	0.33600	5.61798	0.00000	0.0000	0
01/10/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21600	0.23200	7.40741	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
Future Open Interest										457,285
Option Open Interest										470,574
Total										927,859