



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 03/12/2010

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
03/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	6.98570	6.88830	1.39428	6.93080	6.8900	256,235
03/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.96400	9.06200	1.09326	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.96400	7.06200	1.40724	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.96400	5.06200	1.97421	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.96400	3.06200	3.30634	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
03/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.96400	1.06200	10.16598	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.09000	0.04100	54.44444	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.05400	0.10300	90.74074	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.03600	0.93800	9.45946	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.03600	1.93800	4.81336	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.03600	2.93800	3.22793	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.56400	1.66200	6.26598	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	9.01400	9.11200	1.08720	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	7.01400	7.11200	1.39721	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	5.01400	5.11200	1.95453	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
03/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	3.01400	3.11200	3.25149	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.06300	0.02800	55.55556	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.07700	0.14000	81.81818	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	0.98600	0.88800	9.93915	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	1.98600	1.88800	4.93454	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
03/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	2.98600	2.88800	3.28198	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.06400	9.16200	1.08120	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.06400	7.16200	1.38732	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.06400	5.16200	1.93523	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.06400	3.16200	3.19843	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
03/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.06400	1.16200	9.21053	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.04500	0.01800	60.00000	0.00000	0.0000	7,034
03/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10900	0.18000	65.13761	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.93600	0.83800	10.47009	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.93600	1.83800	5.06198	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.93600	2.83800	3.33787	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.11400	9.21200	1.07527	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.11400	7.21200	1.37757	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.11400	5.21200	1.91631	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.11400	3.21200	3.14708	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.11400	1.21200	8.79713	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.03100	0.01200	61.29032	0.00000	0.0000	250
03/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.14500	0.22400	54.48276	0.00000	0.0000	100
03/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.88600	0.78800	11.06095	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.88600	1.78800	5.19618	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.88600	2.78800	3.39570	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
03/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.01400	1.11200	9.66469	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.16400	9.26200	1.06940	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.16400	7.26200	1.36795	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
03/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.16400	5.26200	1.89775	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.16400	3.26200	3.09735	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
03/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.16400	1.26200	8.41924	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.02100	0.00800	61.90476	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.18500	0.27000	45.94595	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.83600	0.73800	11.72249	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.83600	1.73800	5.33769	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.83600	2.73800	3.45557	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.21400	9.31200	1.06360	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.21400	7.31200	1.35847	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.21400	5.31200	1.87956	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.21400	3.31200	3.04916	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.21400	1.31200	8.07249	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.01400	0.00500	64.28571	0.00000	0.0000	65,000
03/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.22800	0.31700	39.03509	0.00000	0.0000	3,500
03/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.78600	0.68800	12.46819	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.78600	1.68800	5.48712	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.78600	2.68800	3.51759	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.26400	9.36200	1.05786	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.26400	7.36200	1.34912	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.26400	5.36200	1.86170	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.26400	3.36200	3.00245	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
03/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.26400	1.36200	7.75316	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.00900	0.00300	66.66667	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.27300	0.36500	33.69963	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.73600	0.63800	13.31522	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
03/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.73600	1.63800	5.64516	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.73600	2.63800	3.58187	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.46400	9.56200	1.03550	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.46400	7.56200	1.31297	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.46400	5.56200	1.79356	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.46400	3.56200	2.82910	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.46400	1.56200	6.69399	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.46600	0.56300	20.81545	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.53600	0.43900	18.09701	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.53600	1.43800	6.38021	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.53600	2.43800	3.86435	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.41400	9.51200	1.04100	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.41400	7.51200	1.32182	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.41400	5.51200	1.81012	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.41400	3.51200	2.87053	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.41400	1.51200	6.93069	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	13,307
03/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.41700	0.51300	23.02158	0.00000	0.0000	48,000
03/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.58600	0.48900	16.55290	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.58600	1.48800	6.17907	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.58600	2.48800	3.78964	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
03/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.61400	1.71200	6.07187	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.51400	9.61200	1.03006	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
03/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.51400	7.61200	1.30423	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.51400	5.61200	1.77729	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.51400	3.61200	2.78884	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.51400	1.61200	6.47292	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	33,300
03/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.51500	0.61200	18.83495	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.48600	0.39000	19.75309	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00000	0.00200	100.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.48600	1.38800	6.59489	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.48600	2.38800	3.94208	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.31400	1.41200	7.45814	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.86400	8.96200	1.10560	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.86400	6.96200	1.42774	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.86400	4.96200	2.01480	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.86400	2.96200	3.42179	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	14,644
03/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.86400	0.96200	11.34259	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.16000	0.08700	45.62500	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.02400	0.04900	104.16667	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.13600	1.03800	8.62676	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.13600	2.03800	4.58801	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.13600	3.03800	3.12500	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.91400	9.01200	1.09939	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.91400	7.01200	1.41741	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.91400	5.01200	1.99430	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.91400	3.01200	3.36307	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
03/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.91400	1.01200	10.72210	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.12300	0.05900	52.03252	0.00000	0.0000	30,000
03/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03700	0.07100	91.89189	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.08600	0.98800	9.02394	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.08600	1.98800	4.69799	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.08600	2.98800	3.17563	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.31400	9.41200	1.05218	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.31400	7.41200	1.33990	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.31400	5.41200	1.84419	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.31400	3.41200	2.95715	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.00600	0.00200	66.66667	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.32000	0.41400	29.37500	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.68600	0.58800	14.28571	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.68600	1.58800	5.81257	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.68600	2.58800	3.64855	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.36400	9.46200	1.04656	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.36400	7.46200	1.33080	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.36400	5.46200	1.82699	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.36400	3.46200	2.91320	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.36400	1.46200	7.18475	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.00400	0.00100	75.00000	0.00000	0.0000	2,040
03/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.36800	0.46300	25.81522	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.63600	0.53800	15.40881	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.63600	1.53800	5.99022	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.63600	2.53800	3.71775	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.06400	8.16200	1.21528	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
03/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.06400	6.16200	1.61609	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.06400	4.16200	2.41142	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.06400	2.16200	4.74806	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.93600	3.83800	2.48984	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.11400	2.21200	4.63576	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
03/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.51400	2.61200	3.89817	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.21400	2.31200	4.42638	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.56400	2.66200	3.82215	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	2,423
03/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.81400	0.91200	12.03931	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.91400	2.01200	5.12017	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
03/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.61400	0.71200	15.96091	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
03/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.81400	1.91200	5.40243	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
03/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
03/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.71400	0.81200	13.72549	0.00000	0.0000	500
03/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	2.01400	2.11200	4.86594	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
03/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.56500	0.66200	17.16814	0.00000	0.0000	0
03/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	6,534
03/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.07960	6.98040	1.40121	7.04000	6.9950	91,333
03/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.04200	0.03100	26.19048	0.00000	0.0000	29,607
03/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.96200	1.05100	9.25156	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.03900	0.02800	28.20513	0.00000	0.0000	340
03/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.00900	1.09800	8.82061	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.04500	0.03300	26.66667	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.91500	1.00300	9.61749	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.44000	1.53400	6.52778	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	30,000
03/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.42100	3.52000	2.89389	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	30,000
03/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.36500	0.43400	18.90411	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14500	0.11400	21.37931	0.00000	0.0000	29,607
03/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.34300	1.43600	6.92480	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.02300	0.01600	30.43478	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
03/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.52000	0.59700	14.80769	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.10000	0.07700	23.00000	0.00000	0.0000	12,000
03/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.56100	0.64000	14.08200	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.09100	0.07000	23.07692	0.00000	0.0000	871
03/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.60300	0.68400	13.43284	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.08300	0.06400	22.89157	0.00000	0.0000	3,071
03/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.33000	0.39600	20.00000	0.00000	0.0000	3,000
03/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16000	0.12600	21.25000	0.00000	0.0000	7,500
03/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.23200	0.29000	25.00000	0.00000	0.0000	3,000
03/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.21200	0.17000	19.81132	0.00000	0.0000	4,780
03/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.44000	0.51400	16.81818	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.12000	0.09400	21.66667	0.00000	0.0000	65
03/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.26300	0.32400	23.19392	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.19300	0.15400	20.20725	0.00000	0.0000	500
03/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.40200	0.47400	17.91045	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.13200	0.10400	21.21212	0.00000	0.0000	400
03/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.17600	0.14000	20.45455	0.00000	0.0000	0
03/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.29600	0.36000	21.62162	0.00000	0.0000	2,571
03/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.16900	7.06840	1.40326	7.11680	7.0815	21,569
03/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.21700	0.18500	14.74654	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.49800	0.56700	13.85542	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.20400	0.17400	14.70588	0.00000	0.0000	300
03/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.53500	0.60600	13.27103	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.23200	0.19800	14.65517	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.46300	0.53000	14.47084	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.59100	0.51500	12.85956	0.00000	0.0000	0
03/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.12200	0.14700	20.49180	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.26400	7.16360	1.38216	7.23600	7.2350	1,050
03/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.18300	0.16100	12.02186	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.96900	1.04700	8.04954	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.17600	0.15400	12.50000	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.01200	1.09000	7.70751	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.19200	0.16800	12.50000	0.00000	0.0000	0
03/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.92800	1.00400	8.18966	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.36030	7.25830	1.38581	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.46400	0.41900	9.69828	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.45400	0.51100	12.55507	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.44500	0.40100	9.88764	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.48500	0.54300	11.95876	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.48700	0.43700	10.26694	0.00000	0.0000	0
03/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.42700	0.47900	12.17799	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.30390	9.20770	1.03397	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.64400	1.59100	3.22384	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.54000	1.58300	2.79221	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.62600	1.57500	3.13653	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
03/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.57200	1.61700	2.86260	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.66200	1.60800	3.24910	0.00000	0.0000	0
03/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.50800	1.55000	2.78515	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	6.98570	6.88830	1.39428	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.06347	0.02763	56.46762	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.07777	0.13933	79.15649	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.04491	0.01826	59.34090	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.10921	0.17996	64.78344	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.09039	0.04102	54.61887	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.05469	0.10272	87.82227	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.07960	6.98040	1.40121	0.00000	0.0000	90
03/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.26004	0.20742	20.23535	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.18044	0.22702	25.81468	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.23306	0.18799	19.33837	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.20346	0.25759	26.60474	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.28882	0.23225	19.58659	0.00000	0.0000	0
03/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.15922	0.20185	26.77427	0.00000	0.0000	0
03/12/2010	£ / R 2010/12/13			Foreign Exchange Future	10.87080	10.80430	0.61173	10.83700	10.7880	21,441
03/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	1.03000	1.09600	6.40777	0.00000	0.0000	0
03/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.98000	1.04600	6.73469	0.00000	0.0000	0
03/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	50
03/12/2010	£ / R 2011/03/14			Foreign Exchange Future	11.00970	10.94120	0.62218	11.00000	10.9420	22,652
03/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.10900	0.09400	13.76147	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.89900	0.95300	6.00667	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.94100	0.99600	5.84485	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.11700	0.10100	13.67521	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.85700	0.91000	6.18436	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.61700	0.66400	7.61750	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.17700	0.15500	12.42938	0.00000	0.0000	870
03/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.58000	1.64200	3.92405	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.04000	0.03300	17.50000	0.00000	0.0000	870
03/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.07300	1.13000	5.31221	0.00000	0.0000	0
03/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.08300	0.07100	14.45783	0.00000	0.0000	150
03/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.14070	11.06920	0.64179	11.12400	11.0800	1,771
03/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.24100	0.22100	8.29876	0.00000	0.0000	0
03/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.95000	1.00200	5.47368	0.00000	0.0000	0
03/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.23100	0.21100	8.65801	0.00000	0.0000	0
03/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.99000	1.04200	5.25253	0.00000	0.0000	0
03/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.25200	0.23100	8.33333	0.00000	0.0000	0
03/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.91100	0.96200	5.59824	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.27950	11.20760	0.63744	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.48500	0.45500	6.18557	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.70600	0.74700	5.80737	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
03/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.46800	0.43800	6.41026	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.73900	0.78000	5.54804	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.50200	0.47100	6.17530	0.00000	0.0000	0
03/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.67300	0.71300	5.94354	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.27090	11.19600	0.66454	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.52500	0.49600	5.52381	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.90400	0.95000	5.08850	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.51000	0.48100	5.68627	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.93900	0.98500	4.89883	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.54100	0.51100	5.54529	0.00000	0.0000	0
03/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.87000	0.91500	5.17241	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08310	0.08310	0.00000	0.00000	0.0000	948
03/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00031	0.00027	12.90323	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00321	0.00317	1.24611	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01290	0.01290	0.00000	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00711	0.00710	0.14065	0.00000	0.0000	0
03/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08430	0.08430	0.00000	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00249	0.00247	0.80321	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00519	0.00517	0.38536	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00073	0.00072	1.36986	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01343	0.01342	0.07446	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00797	0.00796	0.12547	0.00000	0.0000	0
03/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00067	0.00066	1.49254	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.18900	9.19770	0.09468	9.19000	9.1330	9,246
03/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	11.01100	11.00200	0.08174	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	9.01100	9.00200	0.09988	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	7.01100	7.00200	0.12837	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	5.01100	5.00200	0.17960	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	3.01100	3.00200	0.29890	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	2.01100	2.00200	0.44754	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	1.01100	1.00200	0.89021	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.07900	0.06900	12.65823	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.98900	0.99800	0.91001	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.05	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
03/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.86100	2.85200	0.31458	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	11.06100	11.05200	0.08137	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	9.06100	9.05200	0.09933	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	7.06100	7.05200	0.12746	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	5.06100	5.05200	0.17783	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	3.06100	3.05200	0.29402	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	2.06100	2.05200	0.43668	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	1.06100	1.05200	0.84826	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.05000	0.04800	4.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.11100	0.10000	9.90991	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.93900	0.94800	0.95847	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.76100	11.75200	0.07652	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.76100	9.75200	0.09220	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.76100	7.75200	0.11596	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.76100	5.75200	0.15622	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.76100	3.75200	0.23930	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.76100	2.75200	0.32597	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.76100	1.75200	0.51107	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.76100	0.75200	1.18265	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.25400	0.25900	1.96850	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.66100	11.65200	0.07718	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.66100	9.65200	0.09316	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.66100	7.65200	0.11748	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.66100	5.65200	0.15898	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
03/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.66100	3.65200	0.24583	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.66100	2.65200	0.33822	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.66100	1.65200	0.54184	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	750
03/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.66200	0.65200	1.51057	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.34600	0.35300	2.02312	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.81100	10.80200	0.08325	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.81100	8.80200	0.10215	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.81100	6.80200	0.13214	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.81100	4.80200	0.18707	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.81100	2.80200	0.32017	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.81100	1.80200	0.49696	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.81100	0.80200	1.10974	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.21000	0.21400	1.90476	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.02100	0.01600	23.80952	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.18900	1.19800	0.75694	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.91100	10.90200	0.08249	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.91100	8.90200	0.10100	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.91100	6.90200	0.13023	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.91100	4.90200	0.18326	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.91100	2.90200	0.30917	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.91100	1.90200	0.47096	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	375
03/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.91100	0.90200	0.98793	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.13100	0.13300	1.52672	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.04200	0.03500	16.66667	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.08900	1.09800	0.82645	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
03/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.21100	11.20200	0.08028	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.21100	9.20200	0.09771	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.21100	7.20200	0.12481	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.21100	5.20200	0.17271	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.21100	3.20200	0.28029	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.21100	2.20200	0.40706	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.21100	1.20200	0.74319	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.22900	0.21800	4.80349	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.78900	0.79800	1.14068	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.36100	11.35200	0.07922	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.36100	9.35200	0.09614	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.36100	7.35200	0.12227	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.36100	5.35200	0.16788	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.36100	3.35200	0.26778	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.36100	2.35200	0.38119	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.36100	1.35200	0.66128	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.36700	0.35700	2.72480	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.64000	0.64800	1.25000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.66100	10.65200	0.08442	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.66100	8.65200	0.10391	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.66100	6.65200	0.13511	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.66100	4.65200	0.19309	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
03/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.33900	1.34800	0.67214	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.71100	10.70200	0.08403	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.71100	8.70200	0.10332	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.71100	6.70200	0.13411	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.71100	4.70200	0.19104	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.71100	2.70200	0.33198	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.71100	1.70200	0.52601	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.71100	0.70200	1.26582	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.29900	0.30500	2.00669	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.28900	1.29800	0.69822	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.76100	10.75200	0.08364	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.76100	8.75200	0.10273	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.76100	6.75200	0.13312	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.76100	4.75200	0.18904	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.23900	1.24800	0.72639	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.11100	1.10200	0.81008	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
03/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.00400	0.00300	25.00000	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.41500	0.40500	2.40964	0.00000	0.0000	750
03/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.03600	0.03300	8.33333	0.00000	0.0000	0
03/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.14700	0.13500	8.16327	0.00000	0.0000	1,125
03/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.30760	9.31450	0.07413	9.29090	9.2909	14,253
03/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.10600	0.10500	0.94340	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.59800	0.59100	1.17057	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.09700	0.09600	1.03093	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.63900	0.63200	1.09546	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.11500	0.11500	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.55700	0.55100	1.07720	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.37100	0.36500	1.61725	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.17900	0.17900	0.00000	0.00000	0.0000	10,429

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
03/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.13000	1.12400	0.53097	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.03800	0.03800	0.00000	0.00000	0.0000	14,937
03/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.22500	1.21800	0.57143	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.03300	0.03200	3.03030	0.00000	0.0000	4,508
03/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.85500	0.84800	0.81871	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	100
03/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.15000	0.15000	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.44200	0.43600	1.35747	0.00000	0.0000	3,000
03/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.42030	9.42400	0.03928	0.00000	0.0000	5,820
03/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.23500	0.23400	0.42553	0.00000	0.0000	0
03/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.61500	0.61000	0.81301	0.00000	0.0000	0
03/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.22200	0.22200	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.65200	0.64800	0.61350	0.00000	0.0000	0
03/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.24800	0.24800	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.57800	0.57400	0.69204	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.54030	9.54270	0.02516	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.40600	0.40600	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.51600	0.51300	0.58140	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.38800	0.38800	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.54800	0.54500	0.54745	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.42400	0.42400	0.00000	0.00000	0.0000	0
03/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.48400	0.48100	0.61983	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.66400	9.66410	0.00103	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.48300	0.48200	0.20704	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.61900	0.61800	0.16155	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.46600	0.46500	0.21459	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.65200	0.65100	0.15337	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.50100	0.50000	0.19960	0.00000	0.0000	0
03/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.58700	0.58600	0.17036	0.00000	0.0000	0
03/12/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.76700	6.79340	0.39013	6.76150	6.7615	15,296
03/12/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.01300	0.01400	7.69231	0.00000	0.0000	0
03/12/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.14600	0.12100	17.12329	0.00000	0.0000	0
03/12/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.19000	0.16500	13.15789	0.00000	0.0000	0
03/12/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	200
03/12/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.78060	6.80630	0.37902	0.00000	0.0000	2,123
03/12/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.20600	0.22100	7.28155	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.12500	0.11500	8.00000	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.17400	0.18800	8.04598	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.14300	0.13200	7.69231	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.24000	0.25600	6.66667	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.10900	0.10000	8.25688	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/06/13			Foreign Exchange Future	6.78840	6.81270	0.35796	0.00000	0.0000	290
03/12/2010	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.30300	0.31700	4.62046	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.16500	0.15400	6.66667	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.27000	0.28300	4.81481	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
03/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18200	0.17000	6.59341	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.33700	0.35200	4.45104	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.14900	0.13900	6.71141	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.79450	6.81790	0.34440	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.35500	0.36900	3.94366	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21100	0.20100	4.73934	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32300	0.33600	4.02477	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22900	0.21800	4.80349	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.38900	0.40400	3.85604	0.00000	0.0000	0
03/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19500	0.18600	4.61538	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.44510	7.47260	0.36937	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.90500	0.92300	1.98895	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.76000	0.75000	1.31579	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.88300	0.90100	2.03851	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.78800	0.77800	1.26904	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.92700	0.94500	1.94175	0.00000	0.0000	0
03/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.73200	0.72200	1.36612	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.94240	6.85250	1.29494	0.00000	0.0000	400
03/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75800	0.84800	11.87335	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.80800	0.89800	11.13861	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
03/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70800	0.79800	12.71186	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.02110	6.92900	1.31176	0.00000	0.0000	1,371
03/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14500	0.10300	28.96552	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.17400	0.22400	28.73563	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.12600	0.08800	30.15873	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.20500	0.25900	26.34146	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16600	0.12000	27.71084	0.00000	0.0000	0
03/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.14500	0.19100	31.72414	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.00120	7.02840	0.38850	0.00000	0.0000	469
03/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.04800	0.05400	12.50000	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.09700	0.07600	21.64948	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.03300	0.03700	12.12121	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.13200	0.10900	17.42424	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.06800	0.07800	14.70588	0.00000	0.0000	0
03/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.06700	0.05000	25.37313	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.10390	7.12890	0.35192	0.00000	0.0000	40
03/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.16400	0.17100	4.26829	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.31000	0.29200	5.80645	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.14700	0.15400	4.76190	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.34300	0.32500	5.24781	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.18100	0.19000	4.97238	0.00000	0.0000	0
03/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.27700	0.26100	5.77617	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
03/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,503.69000	13,428.64000	0.55577	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	20.60000	1.00000	95.14563	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	16.90000	72.40000	328.40237	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	20.60000	1.00000	95.14563	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	16.90000	72.40000	328.40237	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	20.60000	1.00000	95.14563	0.00000	0.0000	0
03/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	16.90000	72.40000	328.40237	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,688.61000	13,609.94000	0.57471	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	112.40000	62.20000	44.66192	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	23.80000	52.30000	119.74790	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	112.40000	62.20000	44.66192	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	23.80000	52.30000	119.74790	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	112.40000	62.20000	44.66192	0.00000	0.0000	0
03/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	23.80000	52.30000	119.74790	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.04850	1.03370	1.41154	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.04900	0.03450	29.59184	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00050	0.00080	60.00000	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.00870	0.00360	58.62069	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.01020	0.01990	95.09804	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.09850	0.08380	14.92386	0.00000	0.0000	0
03/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00010	100.00000	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.06440	1.04900	1.44682	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.03890	0.03030	22.10797	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.02450	0.03130	27.75510	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.01930	0.01430	25.90674	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.05490	0.06530	18.94353	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.07290	0.06070	16.73525	0.00000	0.0000	0
03/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00850	0.01170	37.64706	0.00000	0.0000	0

Future Open Interest

466,397

Option Open Interest

593,493

Total

1,059,890