



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 01/11/2010

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
01/11/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.00260	7.03530	0.46697	7.06400	6.9767	274,800
01/11/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.94700	8.91500	0.35766	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.94700	6.91500	0.46063	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.94700	4.91500	0.64686	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.94700	2.91500	1.08585	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	1,000
01/11/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.95200	0.92000	3.36134	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.17400	0.19000	9.19540	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.12100	0.10500	13.22314	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.05300	1.08600	3.13390	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.05300	2.08500	1.55869	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.05300	3.08500	1.04815	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.54800	1.51600	2.06718	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.99700	8.96500	0.35567	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.99700	6.96500	0.45734	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.99700	4.96500	0.64038	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
01/11/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.99700	2.96500	1.06773	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.14600	0.16000	9.58904	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.14300	0.12500	12.58741	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.00400	1.03600	3.18725	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.00300	2.03500	1.59760	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
01/11/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.00300	3.03500	1.06560	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	9.04700	9.01500	0.35371	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	7.04700	7.01500	0.45409	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	5.04700	5.01500	0.63404	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	3.04700	3.01500	1.05021	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	16,000
01/11/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	1.05100	1.01900	3.04472	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12500	0.13300	6.40000	0.00000	0.0000	10,534
01/11/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.17200	0.14800	13.95349	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	0.95400	0.98600	3.35430	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	1.95300	1.98500	1.63850	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	2.95300	2.98500	1.08364	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	9.09700	9.06500	0.35176	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	7.09700	7.06500	0.45089	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	5.09700	5.06500	0.62782	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	3.09700	3.06500	1.03326	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	1.10000	1.06800	2.90909	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.10600	0.11300	6.60377	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.20300	0.17800	12.31527	0.00000	0.0000	100
01/11/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	0.90500	0.93700	3.53591	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	1.90300	1.93500	1.68156	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	2.90300	2.93500	1.10231	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	27,690
01/11/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	1.00200	0.96900	3.29341	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.14700	9.11500	0.34984	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.14700	7.11500	0.44774	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
01/11/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.14700	5.11500	0.62172	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.14700	3.11500	1.01684	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	4,400
01/11/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.15000	1.11800	2.78261	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.09000	0.09600	6.66667	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.23700	0.21100	10.97046	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.85500	0.88700	3.74269	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.85300	1.88500	1.72693	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.85300	2.88500	1.12163	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.19700	9.16500	0.34794	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.19700	7.16500	0.44463	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.19700	5.16500	0.61574	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.19700	3.16500	1.00094	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.19900	1.16700	2.66889	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.07600	0.08100	6.57895	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.27300	0.24600	9.89011	0.00000	0.0000	3,500
01/11/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.80600	0.83800	3.97022	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.80300	1.83500	1.77482	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.80300	2.83500	1.14163	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.24700	9.21500	0.34606	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.24700	7.21500	0.44156	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.24700	5.21500	0.60987	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.24700	3.21500	0.98553	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	4,000
01/11/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.24900	1.21700	2.56205	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.06400	0.06800	6.25000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.31100	0.28300	9.00322	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.75800	0.78900	4.08971	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
01/11/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.75300	1.78500	1.82544	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.75300	2.78500	1.16237	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.44700	9.41500	0.33873	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.44700	7.41500	0.42970	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.44700	5.41500	0.58748	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.44700	3.41500	0.92834	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.44800	1.41600	2.20994	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.03200	0.03300	3.12500	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.47900	0.44800	6.47182	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.56700	0.59700	5.29101	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.55300	1.58500	2.06053	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.55300	2.58500	1.25343	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.39700	9.36500	0.34053	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.39700	7.36500	0.43261	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.39700	5.36500	0.59292	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.39700	3.36500	0.94201	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.39800	1.36600	2.28898	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.03800	0.03900	2.63158	0.00000	0.0000	13,307
01/11/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.43500	0.40400	7.12644	0.00000	0.0000	48,000
01/11/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.61400	0.64400	4.88599	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.60300	1.63500	1.99626	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.60300	2.63500	1.22935	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	3,185
01/11/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.59800	1.56600	2.00250	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.49700	9.46500	0.33695	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
01/11/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.49700	7.46500	0.42684	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.49700	5.46500	0.58214	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.49700	3.46500	0.91507	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.49800	1.46600	2.13618	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.02700	0.02700	0.00000	0.00000	0.0000	33,300
01/11/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.52400	0.49200	6.10687	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.52100	0.55000	5.56622	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01800	0.01500	16.66667	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.50300	1.53500	2.12908	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.50300	2.53500	1.27847	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.29900	1.26700	2.46343	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.84700	8.81500	0.36170	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.84700	6.81500	0.46736	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.84700	4.81500	0.66020	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.84700	2.81500	1.12399	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	14,644
01/11/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.85500	0.82300	3.74269	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.23700	0.25700	8.43882	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.08400	0.07200	14.28571	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.15300	1.18600	2.86210	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.15300	2.18500	1.48630	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.15300	3.18500	1.01491	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.89700	8.86500	0.35967	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.89700	6.86500	0.46397	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.89700	4.86500	0.65346	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.89700	2.86500	1.10459	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.00600	0.00600	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
01/11/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.90300	0.87100	3.54374	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.20400	0.22200	8.82353	0.00000	0.0000	30,000
01/11/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10100	0.08700	13.86139	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.10300	1.13600	2.99184	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.10300	2.13500	1.52164	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.10300	3.13500	1.03126	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.29700	9.26500	0.34420	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.29700	7.26500	0.43854	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.29700	5.26500	0.60412	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.29700	3.26500	0.97058	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.05400	0.05700	5.55556	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.35100	0.32200	8.26211	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.70900	0.74000	4.37236	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.70300	1.73500	1.87904	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.70300	2.73500	1.18387	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.34700	9.31500	0.34236	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.34700	7.31500	0.43555	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.34700	5.31500	0.59847	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.34700	3.31500	0.95608	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.34800	1.31600	2.37389	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.04500	0.04700	4.44444	0.00000	0.0000	2,040
01/11/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.39200	0.36200	7.65306	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.66100	0.69200	4.68986	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.65300	1.68500	1.93587	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.65300	2.68500	1.20618	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	8.04700	8.01500	0.39766	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
01/11/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	6.04700	6.01500	0.52919	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	4.04700	4.01500	0.79071	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	2.04700	2.01500	1.56326	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	3.95300	3.98500	0.80951	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	2.09700	2.06500	1.52599	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/11/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.49700	2.46500	1.28154	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.19700	2.16500	1.45653	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.54700	2.51500	1.25638	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00900	0.00900	0.00000	0.00000	0.0000	2,423
01/11/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.80600	0.77400	3.97022	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.89700	1.86500	1.68687	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
01/11/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.61600	0.58400	5.19481	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.01900	0.01900	0.00000	0.00000	0.0000	15,000
01/11/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.79700	1.76500	1.78075	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
01/11/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	1,000
01/11/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.71000	0.67800	4.50704	0.00000	0.0000	500
01/11/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.99700	1.96500	1.60240	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
01/11/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.56900	0.53800	5.44815	0.00000	0.0000	0
01/11/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.02200	0.02300	4.54545	0.00000	0.0000	6,534
01/11/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.09690	7.12960	0.46076	7.16350	7.0925	60,104
01/11/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.06800	0.06700	1.47059	0.00000	0.0000	33,350
01/11/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.97100	0.93700	3.50154	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.06300	0.06200	1.58730	0.00000	0.0000	340
01/11/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.01600	0.98200	3.34646	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.07300	0.07200	1.36986	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.92600	0.89200	3.67171	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.43900	1.40400	2.43224	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.03600	0.03400	5.55556	0.00000	0.0000	30,000
01/11/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.40500	3.37200	0.96916	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
01/11/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.39300	0.36600	6.87023	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19000	0.19600	3.15789	0.00000	0.0000	33,350
01/11/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.34400	1.30900	2.60417	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.04100	0.03900	4.87805	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
01/11/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.54200	0.51300	5.35055	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13900	0.14300	2.87770	0.00000	0.0000	12,000
01/11/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.58200	0.55200	5.15464	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12900	0.13200	2.32558	0.00000	0.0000	371
01/11/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.62300	0.59200	4.97592	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.12000	0.12200	1.66667	0.00000	0.0000	500
01/11/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.35800	0.33300	6.98324	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.20500	0.21300	3.90244	0.00000	0.0000	7,500
01/11/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.26300	0.24000	8.74525	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.26000	0.27000	3.84615	0.00000	0.0000	1,200
01/11/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.46600	0.43700	6.22318	0.00000	0.0000	0
01/11/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16300	0.16700	2.45399	0.00000	0.0000	65
01/11/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.19000	7.22260	0.45341	7.20400	7.2040	15,626
01/11/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.25500	0.26300	3.13725	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.51500	0.49000	4.85437	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.24100	0.24800	2.90456	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.55100	0.52500	4.71869	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.27000	0.27800	2.96296	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.48000	0.45500	5.20833	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.63000	0.65100	3.33333	0.00000	0.0000	0
01/11/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.14000	0.12800	8.57143	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.29010	7.32350	0.45816	0.00000	0.0000	288
01/11/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.21800	0.22200	1.83486	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.97800	0.94900	2.96524	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21000	0.21300	1.42857	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.02000	0.99000	2.94118	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.22700	0.23100	1.76211	0.00000	0.0000	0
01/11/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.93700	0.90800	3.09498	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.28390	9.31750	0.36192	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.69700	1.71000	0.76606	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.61300	1.59300	1.23993	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.67900	1.69300	0.83383	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.64500	1.62600	1.15502	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.71500	1.72800	0.75802	0.00000	0.0000	0
01/11/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.58100	1.56100	1.26502	0.00000	0.0000	0
01/11/2010	£ / R 2010/12/13			Foreign Exchange Future	11.19080	11.28330	0.82657	11.28550	11.2515	23,461
01/11/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.04500	0.05300	17.77778	0.00000	0.0000	0
01/11/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.75400	0.67000	11.14058	0.00000	0.0000	0
01/11/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.70900	0.62600	11.70663	0.00000	0.0000	0
01/11/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.05000	0.05900	18.00000	0.00000	0.0000	50
01/11/2010	£ / R 2011/03/14			Foreign Exchange Future	11.33150	11.42470	0.82249	11.40250	11.4025	22,646
01/11/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.23700	0.26400	11.39241	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.70600	0.63900	9.49008	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.22500	0.25000	11.11111	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.74400	0.67500	9.27419	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
01/11/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.25100	0.27900	11.15538	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.67000	0.60400	9.85075	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.46600	0.41000	12.01717	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.34700	0.38500	10.95101	0.00000	0.0000	870
01/11/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.32500	1.24300	6.18868	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.10600	0.11800	11.32075	0.00000	0.0000	870
01/11/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.86000	0.78700	8.48837	0.00000	0.0000	0
01/11/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.19100	0.21200	10.99476	0.00000	0.0000	150
01/11/2010	£ / R 2011/06/13			Foreign Exchange Future	11.46780	11.56190	0.82056	0.00000	0.0000	1,564
01/11/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.38100	0.41300	8.39895	0.00000	0.0000	0
01/11/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.76300	0.70100	8.12582	0.00000	0.0000	0
01/11/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.36600	0.39700	8.46995	0.00000	0.0000	0
01/11/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.79800	0.73500	7.89474	0.00000	0.0000	0
01/11/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.39700	0.42900	8.06045	0.00000	0.0000	0
01/11/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.72900	0.66700	8.50480	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08690	0.08730	0.46030	0.00000	0.0000	885
01/11/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00281	0.00295	4.98221	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00191	0.00165	13.61257	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00039	0.00038	2.56410	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00949	0.00908	4.32034	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01095	0.01133	3.47032	0.00000	0.0000	0
01/11/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00005	0.00003	40.00000	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08810	0.08860	0.56754	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00472	0.00493	4.44915	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00362	0.00333	8.01105	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00178	0.00184	3.37079	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01068	0.01024	4.11985	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.01152	0.01196	3.81944	0.00000	0.0000	0
01/11/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00042	0.00036	14.28571	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13			Foreign Exchange Future	9.72520	9.77410	0.50282	0.00000	0.0000	11,304
01/11/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.47500	10.42600	0.46778	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.47500	8.42600	0.57817	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.47500	6.42600	0.75676	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.47500	4.42600	1.09497	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.47500	2.42600	1.97980	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.47700	1.42800	3.31754	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.04300	0.04700	9.30233	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.51800	0.47300	8.68726	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.55300	0.59500	7.59494	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
01/11/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.02800	0.02100	25.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.52600	1.57400	3.14548	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.32500	2.27600	2.10753	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.52500	10.47600	0.46556	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.52500	8.47600	0.57478	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.52500	6.47600	0.75096	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.52500	4.47600	1.08287	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.52500	2.47600	1.94059	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.52700	1.47800	3.20891	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.03700	0.04000	8.10811	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.56200	0.51600	8.18505	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.50900	0.55000	8.05501	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.03400	0.02600	23.52941	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.47600	1.52400	3.25203	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.22500	11.17600	0.43653	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.22500	9.17600	0.53117	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.22500	7.17600	0.67820	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.22500	5.17600	0.93780	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.22500	3.17600	1.51938	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.22500	2.17600	2.20225	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.23000	1.18100	3.98374	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.09100	0.10000	9.89011	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.31600	0.27600	12.65823	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.78500	0.83100	5.85987	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01000	0.00700	30.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.12500	11.07600	0.44045	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.12500	9.07600	0.53699	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
01/11/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.12500	7.07600	0.68772	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.12500	5.07600	0.95610	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.12500	3.07600	1.56800	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.12600	2.07600	2.35183	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.13100	1.08200	4.33245	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.12000	0.13300	10.83333	0.00000	0.0000	750
01/11/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.24500	0.20900	14.69388	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.88200	0.92900	5.32880	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00700	0.00500	28.57143	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.27500	10.22600	0.47689	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.27500	8.22600	0.59215	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.27500	6.22600	0.78088	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.27500	4.22600	1.14620	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.27500	2.22600	2.15385	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.27900	1.23000	3.83112	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.07800	0.08600	10.25641	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.35300	0.31200	11.61473	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.73700	0.78300	6.24152	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.72500	1.77400	2.84058	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.37500	10.32600	0.47229	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.37500	8.32600	0.58507	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.37500	6.32600	0.76863	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.37500	4.32600	1.12000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.37500	2.32600	2.06316	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.37800	1.32900	3.55588	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.05800	0.06400	10.34483	0.00000	0.0000	375

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
01/11/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.43300	0.39000	9.93072	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.64400	0.68800	6.83230	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.62500	1.67400	3.01538	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.67500	10.62600	0.45902	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.67500	8.62600	0.56484	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.67500	6.62600	0.73408	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.67500	4.62600	1.04813	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.67500	2.62600	1.83178	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.67600	1.62700	2.92363	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.69900	0.65100	6.86695	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.38400	0.42100	9.63542	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.05900	0.04700	20.33898	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.32600	1.37500	3.69532	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.82500	10.77600	0.45266	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.82500	8.77600	0.55524	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.82500	6.77600	0.71795	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.82500	4.77600	1.01554	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.82500	2.77600	1.73451	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.82600	1.77700	2.68346	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.84000	0.79200	5.71429	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.27300	0.30400	11.35531	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.09800	0.08000	18.36735	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.17700	1.22500	4.07816	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.12500	10.07600	0.48395	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.12500	8.07600	0.60308	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
01/11/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.12500	6.07600	0.80000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.12500	4.07600	1.18788	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.87500	1.92400	2.61333	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.17500	10.12600	0.48157	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.17500	8.12600	0.59939	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.17500	6.12600	0.79352	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.17500	4.12600	1.17365	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.17500	2.12600	2.25287	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.18000	1.13200	4.06780	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.10400	0.11500	10.57692	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.27900	0.24100	13.62007	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.83300	0.88000	5.64226	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00800	0.00600	25.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.82500	1.87400	2.68493	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.22500	10.17600	0.47922	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.22500	8.17600	0.59574	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.22500	6.17600	0.78715	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.22500	4.17600	1.15976	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.77500	1.82400	2.76056	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.60700	0.56100	7.57825	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.03200	0.03500	9.37500	0.00000	0.0000	60
01/11/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.24000	0.26800	11.66667	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.11500	0.09400	18.26087	0.00000	0.0000	750
01/11/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.46600	0.50600	8.58369	0.00000	0.0000	0
01/11/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.04100	0.03200	21.95122	0.00000	0.0000	1,125
01/11/2010	€ / R 2011/03/14			Foreign Exchange Future	9.84180	9.89140	0.50397	0.00000	0.0000	11,400
01/11/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.33500	0.35600	6.26866	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.29300	0.26500	9.55631	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.31000	0.33100	6.77419	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.31800	0.29000	8.80503	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
01/11/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.36000	0.38300	6.38889	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.26800	0.24200	9.70149	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.16500	0.14600	11.51515	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.50700	0.53700	5.91716	0.00000	0.0000	10,429
01/11/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	0.70900	0.66700	5.92384	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.15100	0.15800	4.63576	0.00000	0.0000	14,937
01/11/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	0.79100	0.74700	5.56258	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.13300	0.13800	3.75940	0.00000	0.0000	4,508
01/11/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.48100	0.44400	7.69231	0.00000	0.0000	0
01/11/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.22300	0.23500	5.38117	0.00000	0.0000	100
01/11/2010	€ / R 2011/06/13			Foreign Exchange Future	9.95480	10.00420	0.49624	0.00000	0.0000	5,820
01/11/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.49200	0.51600	4.87805	0.00000	0.0000	0
01/11/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.33700	0.31200	7.41840	0.00000	0.0000	0
01/11/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.46600	0.48900	4.93562	0.00000	0.0000	0
01/11/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.36100	0.33500	7.20222	0.00000	0.0000	0
01/11/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.51800	0.54400	5.01931	0.00000	0.0000	0
01/11/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.31300	0.29000	7.34824	0.00000	0.0000	0
01/11/2010	AUS / R 2010/12/13			Foreign Exchange Future	6.82230	6.92150	1.45406	6.90750	6.9075	14,565
01/11/2010	AUS / R 2010/12/13	6.90	C	Foreign Exchange Future	0.07300	0.10900	49.31507	0.00000	0.0000	0
01/11/2010	AUS / R 2010/12/13	6.90	P	Foreign Exchange Future	0.15100	0.08800	41.72185	0.00000	0.0000	0
01/11/2010	AUS / R 2010/12/13	6.95	P	Foreign Exchange Future	0.18700	0.11700	37.43316	0.00000	0.0000	0
01/11/2010	AUS / R 2010/12/13	6.95	C	Foreign Exchange Future	0.05900	0.08800	49.15254	0.00000	0.0000	200
01/11/2010	AUS / R 2011/03/14			Foreign Exchange Future	6.83660	6.93550	1.44663	6.93200	6.9320	759
01/11/2010	AUS / R 2011/03/14	6.70	C	Foreign Exchange Future	0.27000	0.34100	26.29630	0.00000	0.0000	0
01/11/2010	AUS / R 2011/03/14	6.70	P	Foreign Exchange Future	0.13300	0.10600	20.30075	0.00000	0.0000	0
01/11/2010	AUS / R 2011/03/14	6.75	C	Foreign Exchange Future	0.23700	0.30500	28.69198	0.00000	0.0000	0
01/11/2010	AUS / R 2011/03/14	6.75	P	Foreign Exchange Future	0.15000	0.12000	20.00000	0.00000	0.0000	0
01/11/2010	AUS / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30500	0.37900	24.26230	0.00000	0.0000	0
01/11/2010	AUS / R 2011/03/14	6.65	P	Foreign Exchange Future	0.11800	0.09400	20.33898	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13			Foreign Exchange Future	6.84570	6.94390	1.43448	0.00000	0.0000	20
01/11/2010	AUS / R 2011/06/13	6.65	C	Foreign Exchange Future	0.36200	0.43400	19.88950	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13	6.65	P	Foreign Exchange Future	0.16600	0.14000	15.66265	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13	6.70	C	Foreign Exchange Future	0.32800	0.39800	21.34146	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13	6.70	P	Foreign Exchange Future	0.18200	0.15400	15.38462	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13	6.60	C	Foreign Exchange Future	0.39800	0.47200	18.59296	0.00000	0.0000	0
01/11/2010	AUS / R 2011/06/13	6.60	P	Foreign Exchange Future	0.15200	0.12800	15.78947	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19			Foreign Exchange Future	6.85130	6.94970	1.43622	0.00000	0.0000	149
01/11/2010	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.41200	0.48200	16.99029	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.21100	0.18200	13.74408	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.38000	0.44800	17.89474	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.22900	0.19800	13.53712	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.44600	0.51800	16.14350	0.00000	0.0000	0
01/11/2010	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.19500	0.16800	13.84615	0.00000	0.0000	0
01/11/2010	AUS / R 2015/12/14			Foreign Exchange Future	7.34520	7.45140	1.44584	0.00000	0.0000	0
01/11/2010	AUS / R 2015/12/14	7.30	C	Foreign Exchange Future	0.86000	0.91700	6.62791	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
01/11/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.81500	0.76600	6.01227	0.00000	0.0000	0
01/11/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.84000	0.89600	6.66667	0.00000	0.0000	0
01/11/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.84500	0.79500	5.91716	0.00000	0.0000	0
01/11/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.88100	0.93800	6.46992	0.00000	0.0000	0
01/11/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.78600	0.73700	6.23410	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.87790	6.92630	0.70370	0.00000	0.0000	696
01/11/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.82500	0.77700	5.81818	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.87400	0.82600	5.49199	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
01/11/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.77500	0.72700	6.19355	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14			Foreign Exchange Future	6.95410	7.00270	0.69887	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.14900	0.17000	14.09396	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.24500	0.21700	11.42857	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13200	0.15200	15.15152	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.27800	0.24900	10.43165	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.16700	0.19100	14.37126	0.00000	0.0000	0
01/11/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.21300	0.18800	11.73709	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.12050	7.07230	0.67692	0.00000	0.0000	150
01/11/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.17900	0.14500	18.99441	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.10900	0.12300	12.84404	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.14900	0.12300	17.44966	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.12900	0.15100	17.05426	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.21100	0.17500	17.06161	0.00000	0.0000	0
01/11/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.09100	0.10300	13.18681	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.22150	7.17280	0.67438	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.25000	0.22400	10.40000	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.27900	0.30100	7.88530	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.23100	0.20700	10.38961	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.31000	0.33400	7.74194	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.27100	0.24400	9.96310	0.00000	0.0000	0
01/11/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.25000	0.27100	8.40000	0.00000	0.0000	0

<b>Future Open Interest</b>	<b>444,237</b>
<b>Option Open Interest</b>	<b>519,807</b>
<b>Total</b>	<b>964,044</b>