



JSE Interest Rate Exchange

Currency Future & Options High/Low

High/Low for: 01/12/2010

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
01/12/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.12470	7.04920	1.05969	7.10000	7.0415	263,709
01/12/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	8.82500	8.90100	0.86119	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	6.82500	6.90100	1.11355	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	4.82500	4.90100	1.57513	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.82500	2.90100	2.69027	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	1,000
01/12/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.82500	0.90100	9.21212	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.19600	0.13600	30.61224	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.02100	0.03700	76.19048	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	1.17500	1.09900	6.46809	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	2.17500	2.09900	3.49425	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	3.17500	3.09900	2.39370	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	1.42500	1.50100	5.33333	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.87500	8.95100	0.85634	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.87500	6.95100	1.10545	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.87500	4.95100	1.55897	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	300
01/12/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.87500	2.95100	2.64348	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15700	0.10300	34.39490	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.03200	0.05400	68.75000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.12500	1.04900	6.75556	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.12500	2.04900	3.57647	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
01/12/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.12500	3.04900	2.43200	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.92500	9.00100	0.85154	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.92500	7.00100	1.09747	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.92500	5.00100	1.54315	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.92500	3.00100	2.59829	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	16,000
01/12/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.92500	1.00100	8.21622	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12200	0.07400	39.34426	0.00000	0.0000	7,034
01/12/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.04700	0.07500	59.57447	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.07500	0.99900	7.06977	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.07500	1.99900	3.66265	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.07500	2.99900	2.47154	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.97500	9.05100	0.84680	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.97500	7.05100	1.08961	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.97500	5.05100	1.52764	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.97500	3.05100	2.55462	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.97500	1.05100	7.79487	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09100	0.05400	40.65934	0.00000	0.0000	250
01/12/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.06600	0.10500	59.09091	0.00000	0.0000	100
01/12/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.02500	0.94900	7.41463	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.02500	1.94900	3.75309	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.02500	2.94900	2.51240	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	27,690
01/12/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.87500	0.95100	8.68571	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	9.02500	9.10100	0.84211	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	7.02500	7.10100	1.08185	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
01/12/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	5.02500	5.10100	1.51244	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	3.02500	3.10100	2.51240	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,400
01/12/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	1.02500	1.10100	7.41463	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.06800	0.03900	42.64706	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.09300	0.14000	50.53763	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	0.97500	0.89900	7.79487	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	1.97500	1.89900	3.84810	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	2.97500	2.89900	2.55462	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	9.07500	9.15100	0.83747	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	7.07500	7.15100	1.07420	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	5.07500	5.15100	1.49754	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	3.07500	3.15100	2.47154	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	1.07500	1.15100	7.06977	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.05000	0.02800	44.00000	0.00000	0.0000	65,000
01/12/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.12500	0.17900	43.20000	0.00000	0.0000	3,500
01/12/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	0.92500	0.84900	8.21622	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	1.92500	1.84900	3.94805	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	2.92500	2.84900	2.59829	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	9.12500	9.20100	0.83288	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	7.12500	7.20100	1.06667	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	5.12500	5.20100	1.48293	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	3.12500	3.20100	2.43200	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	4,000
01/12/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	1.12500	1.20100	6.75556	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.03600	0.01900	47.22222	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.16100	0.22000	36.64596	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	0.87500	0.79900	8.68571	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
01/12/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	1.87500	1.79900	4.05333	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	2.87500	2.79900	2.64348	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	9.32500	9.40100	0.81501	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	7.32500	7.40100	1.03754	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	5.32500	5.40100	1.42723	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	3.32500	3.40100	2.28571	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	1.32500	1.40100	5.73585	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.00900	0.00400	55.55556	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.33400	0.40500	21.25749	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	0.67500	0.59900	11.25926	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	1.67500	1.59900	4.53731	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	2.67500	2.59900	2.84112	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	9.27500	9.35100	0.81941	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	7.27500	7.35100	1.04467	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	5.27500	5.35100	1.44076	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	3.27500	3.35100	2.32061	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	1.27500	1.35100	5.96078	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.01300	0.00600	53.84615	0.00000	0.0000	13,307
01/12/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.28800	0.35700	23.95833	0.00000	0.0000	48,000
01/12/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	0.72500	0.64900	10.48276	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	1.72500	1.64900	4.40580	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	2.72500	2.64900	2.78899	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	3,185
01/12/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	1.47500	1.55100	5.15254	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	9.37500	9.45100	0.81067	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
01/12/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	7.37500	7.45100	1.03051	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	5.37500	5.45100	1.41395	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	3.37500	3.45100	2.25185	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	1.37500	1.45100	5.52727	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.00600	0.00300	50.00000	0.00000	0.0000	33,300
01/12/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.38100	0.45400	19.16010	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	0.62500	0.55000	12.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	1.62500	1.54900	4.67692	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	2.62500	2.54900	2.89524	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	1.17500	1.25100	6.46809	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	8.72500	8.80100	0.87106	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	6.72500	6.80100	1.13011	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	4.72500	4.80100	1.60847	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	2.72500	2.80100	2.78899	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	14,644
01/12/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.72600	0.80100	10.33058	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	0.28400	0.21500	24.29577	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.00900	0.01600	77.77778	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	1.27500	1.19900	5.96078	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	2.27500	2.19900	3.34066	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	3.27500	3.19900	2.32061	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	8.77500	8.85100	0.86610	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	6.77500	6.85100	1.12177	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	4.77500	4.85100	1.59162	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	2.77500	2.85100	2.73874	0.00000	0.0000	0
01/12/2010	\$ / 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
01/12/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.77500	0.85100	9.80645	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.23900	0.17400	27.19665	0.00000	0.0000	30,000
01/12/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.01400	0.02500	78.57143	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	1.22500	1.14900	6.20408	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	2.22500	2.14900	3.41573	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	3.22500	3.14900	2.35659	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	9.17500	9.25100	0.82834	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	7.17500	7.25100	1.05923	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	5.17500	5.25100	1.46860	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	3.17500	3.25100	2.39370	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.02600	0.01300	50.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.20100	0.26400	31.34328	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	0.82500	0.74900	9.21212	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	1.82500	1.74900	4.16438	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	2.82500	2.74900	2.69027	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	9.22500	9.30100	0.82385	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	7.22500	7.30100	1.05190	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	5.22500	5.30100	1.45455	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	3.22500	3.30100	2.35659	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	1.22500	1.30100	6.20408	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.01800	0.00900	50.00000	0.00000	0.0000	2,040
01/12/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.24300	0.31000	27.57202	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	0.77500	0.69900	9.80645	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	1.77500	1.69900	4.28169	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	2.77500	2.69900	2.73874	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.92500	8.00100	0.95899	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
01/12/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.92500	6.00100	1.28270	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.92500	4.00100	1.93631	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.92500	2.00100	3.94805	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.07500	3.99900	1.86503	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.97500	2.05100	3.84810	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	500
01/12/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	2.37500	2.45100	3.20000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	2.07500	2.15100	3.66265	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	2.42500	2.50100	3.13402	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	2,423
01/12/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.67600	0.75100	11.09467	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.77500	1.85100	4.28169	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
01/12/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.47800	0.55200	15.48117	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	15,000
01/12/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	1.67500	1.75100	4.53731	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	15,000
01/12/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	1,000
01/12/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.57600	0.65200	13.19444	0.00000	0.0000	500
01/12/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.87500	1.95100	4.05333	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	20,000
01/12/2010	\$ / R 2010/12/13	7.55	P	Foreign Exchange Future	0.42900	0.50300	17.24942	0.00000	0.0000	0
01/12/2010	\$ / R 2010/12/13	7.55	C	Foreign Exchange Future	0.00400	0.00200	50.00000	0.00000	0.0000	6,534
01/12/2010	\$ / R 2011/03/14			Foreign Exchange Future	7.22110	7.14460	1.05940	7.18600	7.1400	74,976
01/12/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.05800	0.04800	17.24138	0.00000	0.0000	33,350
01/12/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.83700	0.90300	7.88530	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.05300	0.04400	16.98113	0.00000	0.0000	340
01/12/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.88200	0.94900	7.59637	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.06300	0.05200	17.46032	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.79200	0.85700	8.20707	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.30600	1.37700	5.43645	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.02700	0.02200	18.51852	0.00000	0.0000	30,000
01/12/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.28000	3.35600	2.31707	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	30,000
01/12/2010	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.27800	0.32500	16.90647	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.19900	0.17000	14.57286	0.00000	0.0000	33,350
01/12/2010	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.21000	1.28000	5.78512	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.03100	0.02500	19.35484	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
01/12/2010	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.41700	0.47200	13.18945	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.13800	0.11700	15.21739	0.00000	0.0000	12,000
01/12/2010	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.45500	0.51100	12.30769	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.12600	0.10600	15.87302	0.00000	0.0000	871
01/12/2010	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.49400	0.55200	11.74089	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.11500	0.09700	15.65217	0.00000	0.0000	3,071
01/12/2010	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.24700	0.29100	17.81377	0.00000	0.0000	3,000
01/12/2010	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.21800	0.18600	14.67890	0.00000	0.0000	7,500
01/12/2010	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.17200	0.20400	18.60465	0.00000	0.0000	3,000
01/12/2010	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.29300	0.24900	15.01706	0.00000	0.0000	4,780
01/12/2010	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.34500	0.39600	14.78261	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.16600	0.14100	15.06024	0.00000	0.0000	65
01/12/2010	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.19400	0.22900	18.04124	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.26500	0.22400	15.47170	0.00000	0.0000	500
01/12/2010	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.31100	0.35900	15.43408	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.18200	0.15400	15.38462	0.00000	0.0000	400
01/12/2010	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.23900	0.20400	14.64435	0.00000	0.0000	0
01/12/2010	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.21800	0.25900	18.80734	0.00000	0.0000	2,571
01/12/2010	\$ / R 2011/06/13			Foreign Exchange Future	7.31140	7.23440	1.05315	7.23580	7.2358	20,329
01/12/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.27200	0.24400	10.29412	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.41100	0.46000	11.92214	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.25600	0.22900	10.54688	0.00000	0.0000	300
01/12/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.44500	0.49500	11.23596	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.28900	0.25900	10.38062	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.37800	0.42500	12.43386	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.70600	0.64300	8.92351	0.00000	0.0000	0
01/12/2010	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.09500	0.10900	14.73684	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19			Foreign Exchange Future	7.40840	7.32980	1.06096	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.22000	0.20100	8.63636	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.86200	0.92100	6.84455	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.21000	0.19300	8.09524	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	0.90200	0.96300	6.76275	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.23000	0.21100	8.26087	0.00000	0.0000	0
01/12/2010	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.82200	0.88100	7.17762	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19			Foreign Exchange Future	7.50700	7.42550	1.08565	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.55200	0.50600	8.33333	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.39500	0.43100	9.11392	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.52700	0.48300	8.34915	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.42000	0.45800	9.04762	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.57700	0.53100	7.97227	0.00000	0.0000	0
01/12/2010	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.37000	0.40600	9.72973	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14			Foreign Exchange Future	9.43840	9.36390	0.78933	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.68800	1.66700	1.24408	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.45000	1.50300	3.65517	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.67100	1.65000	1.25673	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
01/12/2010	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.48300	1.53600	3.57384	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.70600	1.68500	1.23095	0.00000	0.0000	0
01/12/2010	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.41800	1.47100	3.73766	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13			Foreign Exchange Future	7.12470	7.04920	1.05969	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	7.00	C	Foreign Exchange Future	0.15709	0.10288	34.50888	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	7.00	P	Foreign Exchange Future	0.03239	0.05368	65.73016	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	7.05	C	Foreign Exchange Future	0.12159	0.07446	38.76141	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	7.05	P	Foreign Exchange Future	0.04689	0.07526	60.50331	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	6.95	C	Foreign Exchange Future	0.19643	0.13624	30.64196	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2010/12/13	6.95	P	Foreign Exchange Future	0.02173	0.03704	70.45559	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14			Foreign Exchange Future	7.22110	7.14460	1.05940	0.00000	0.0000	50
01/12/2010	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.35426	0.30460	14.01795	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.13316	0.16000	20.15620	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.32280	0.27605	14.48265	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.15170	0.18145	19.61107	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.38737	0.33488	13.55035	0.00000	0.0000	0
01/12/2010	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.11627	0.14028	20.65021	0.00000	0.0000	0
01/12/2010	£ / R 2010/12/13			Foreign Exchange Future	11.05680	10.98440	0.65480	11.03050	11.0100	21,808
01/12/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00300	0.00100	66.66667	0.00000	0.0000	0
01/12/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.84600	0.91700	8.39243	0.00000	0.0000	0
01/12/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.79600	0.86800	9.04523	0.00000	0.0000	0
01/12/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	50
01/12/2010	£ / R 2011/03/14			Foreign Exchange Future	11.20000	11.12590	0.66161	11.17000	11.1500	21,500
01/12/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.15100	0.13600	9.93377	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.75100	0.81000	7.85619	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.14100	0.12700	9.92908	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.79100	0.85100	7.58534	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.16200	0.14500	10.49383	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.71200	0.76900	8.00562	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.49300	0.54200	9.93915	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.24300	0.21800	10.28807	0.00000	0.0000	870
01/12/2010	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.40500	1.47500	4.98221	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	870
01/12/2010	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	0.91500	0.97800	6.88525	0.00000	0.0000	0
01/12/2010	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.11500	0.10400	9.56522	0.00000	0.0000	150
01/12/2010	£ / R 2011/06/13			Foreign Exchange Future	11.33480	11.25900	0.66874	11.30700	11.3070	1,901
01/12/2010	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.29800	0.27700	7.04698	0.00000	0.0000	0
01/12/2010	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	0.81300	0.86800	6.76507	0.00000	0.0000	0
01/12/2010	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.28500	0.26500	7.01754	0.00000	0.0000	0
01/12/2010	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	0.85000	0.90600	6.58824	0.00000	0.0000	0
01/12/2010	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.31200	0.29000	7.05128	0.00000	0.0000	0
01/12/2010	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	0.77700	0.83100	6.94981	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19			Foreign Exchange Future	11.50000	11.39940	0.87478	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.53700	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.00000	0.63800	100.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
01/12/2010	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.00000	0.51900	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.00000	0.67000	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.00000	0.55600	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.00000	0.60700	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19			Foreign Exchange Future	11.65000	11.39110	2.22232	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.00000	0.57800	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.00000	0.83700	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.00000	0.56100	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.00000	0.87000	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.00000	0.59500	100.00000	0.00000	0.0000	0
01/12/2010	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.00000	0.80400	100.00000	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.08520	0.08360	1.87793	0.00000	0.0000	978
01/12/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00097	0.00045	53.60825	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00177	0.00285	61.01695	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00001	0.00000	100.00000	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.01081	0.01240	14.70860	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.00920	0.00761	17.28261	0.00000	0.0000	0
01/12/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00000	0.00001	100.00000	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14			Foreign Exchange Future	0.08650	0.08480	1.96532	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00341	0.00269	21.11437	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00391	0.00489	25.06394	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00104	0.00080	23.07692	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01154	0.01300	12.65165	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00990	0.00840	15.15152	0.00000	0.0000	0
01/12/2010	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00040	0.00060	50.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13			Foreign Exchange Future	9.26780	9.23670	0.33557	9.25300	9.2110	10,286
01/12/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.93200	10.96300	0.28357	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.93200	8.96300	0.34707	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.93200	6.96300	0.44720	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.93200	4.96300	0.62855	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.93200	2.96300	1.05730	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.93200	1.96300	1.60455	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.93200	0.96300	3.32618	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.12200	0.10100	17.21311	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.05400	0.06400	18.51852	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.06800	1.03700	2.90262	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / 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
01/12/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.78200	2.81300	1.11431	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.98200	11.01300	0.28228	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.98200	9.01300	0.34513	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.98200	7.01300	0.44400	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.98200	5.01300	0.62224	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.98200	3.01300	1.03957	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.98200	2.01300	1.56408	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.98200	1.01300	3.15682	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.09100	0.07300	19.78022	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.07300	0.08600	17.80822	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.01800	0.98700	3.04519	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.68200	11.71300	0.26537	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.68200	9.71300	0.32018	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.68200	7.71300	0.40354	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.68200	5.71300	0.54558	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.68200	3.71300	0.84193	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.68200	2.71300	1.15585	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.68200	1.71300	1.84304	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.68300	0.71400	4.53880	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	0.32900	0.30000	8.81459	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.01100	0.01300	18.18182	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	11.58200	11.61300	0.26766	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	9.58200	9.61300	0.32352	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	7.58200	7.61300	0.40886	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	5.58200	5.61300	0.55536	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
01/12/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	3.58200	3.61300	0.86544	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.58200	2.61300	1.20062	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.58200	1.61300	1.95954	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	750
01/12/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.58400	0.61400	5.13699	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	0.42400	0.39300	7.31132	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.73200	10.76300	0.28886	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.73200	8.76300	0.35502	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.73200	6.76300	0.46049	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.73200	4.76300	0.65511	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.73200	2.76300	1.13470	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.73200	1.76300	1.78984	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.73300	0.76400	4.22920	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.28400	0.25500	10.21127	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.01600	0.01800	12.50000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.26800	1.23700	2.44479	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.83200	10.86300	0.28619	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.83200	8.86300	0.35100	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.83200	6.86300	0.45375	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.83200	4.86300	0.64156	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.83200	2.86300	1.09463	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.83200	1.86300	1.69214	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	375
01/12/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.83300	0.86300	3.60144	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.19800	0.17200	13.13131	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.03000	0.03500	16.66667	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.16800	1.13700	2.65411	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
01/12/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	11.13200	11.16300	0.27848	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	9.13200	9.16300	0.33947	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	7.13200	7.16300	0.43466	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	5.13200	5.16300	0.60405	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	3.13200	3.16300	0.98978	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	2.13200	2.16300	1.45403	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	1.13200	1.16300	2.73852	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.03900	0.02900	25.64103	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.17100	0.19200	12.28070	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.86800	0.83700	3.57143	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	11.28200	11.31300	0.27477	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	9.28200	9.31300	0.33398	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	7.28200	7.31300	0.42571	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	5.28200	5.31300	0.58690	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	3.28200	3.31300	0.94455	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	2.28200	2.31300	1.35846	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	1.28200	1.31300	2.41810	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.01500	0.01000	33.33333	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.29700	0.32300	8.75421	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.71900	0.68700	4.45063	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	10.58200	10.61300	0.29295	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	8.58200	8.61300	0.36122	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	6.58200	6.61300	0.47098	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	4.58200	4.61300	0.67656	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
01/12/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	1.41800	1.38700	2.18618	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	10.63200	10.66300	0.29157	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	8.63200	8.66300	0.35913	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	6.63200	6.66300	0.46743	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	4.63200	4.66300	0.66926	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.63200	2.66300	1.17781	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.63200	1.66300	1.89951	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.63400	0.66400	4.73186	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.37600	0.34600	7.97872	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	1.36800	1.33700	2.26608	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.68200	10.71300	0.29021	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.68200	8.71300	0.35706	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.68200	6.71300	0.46393	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.68200	4.71300	0.66211	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.31800	1.28700	2.35205	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	1.03200	1.06300	3.00388	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	60
01/12/2010	€ / R 2010/12/13	9.60	C	Foreign Exchange Future	0.01100	0.00700	36.36364	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.60	P	Foreign Exchange Future	0.34300	0.37000	7.87172	0.00000	0.0000	750
01/12/2010	€ / R 2010/12/13	9.30	C	Foreign Exchange Future	0.06900	0.05400	21.73913	0.00000	0.0000	0
01/12/2010	€ / R 2010/12/13	9.30	P	Foreign Exchange Future	0.10100	0.11700	15.84158	0.00000	0.0000	1,125
01/12/2010	€ / R 2011/03/14			Foreign Exchange Future	9.38960	9.35710	0.34613	9.38600	9.3235	13,106
01/12/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.12700	0.11900	6.29921	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.53700	0.56200	4.65549	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.11700	0.10900	6.83761	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.57700	0.60200	4.33276	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.13900	0.13000	6.47482	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.49900	0.52300	4.80962	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.32200	0.34200	6.21118	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.21200	0.19900	6.13208	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
01/12/2010	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.05700	1.08600	2.74361	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.04700	0.04300	8.51064	0.00000	0.0000	14,937
01/12/2010	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.15100	1.18000	2.51955	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.04100	0.03700	9.75610	0.00000	0.0000	4,508
01/12/2010	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	0.78700	0.81400	3.43075	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.07700	0.07100	7.79221	0.00000	0.0000	100
01/12/2010	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.17900	0.16800	6.14525	0.00000	0.0000	0
01/12/2010	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.38900	0.41100	5.65553	0.00000	0.0000	3,000
01/12/2010	€ / R 2011/06/13			Foreign Exchange Future	9.50460	9.47080	0.35562	0.00000	0.0000	5,820
01/12/2010	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.26600	0.25500	4.13534	0.00000	0.0000	0
01/12/2010	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.56100	0.58400	4.09982	0.00000	0.0000	0
01/12/2010	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.25200	0.24200	3.96825	0.00000	0.0000	0
01/12/2010	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.59700	0.62100	4.02010	0.00000	0.0000	0
01/12/2010	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.28100	0.27000	3.91459	0.00000	0.0000	0
01/12/2010	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.52600	0.54900	4.37262	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19			Foreign Exchange Future	9.65000	9.59210	0.60000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.00000	0.43600	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.00000	0.49400	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.00000	0.41800	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.00000	0.52600	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.00000	0.45600	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.00000	0.46400	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19			Foreign Exchange Future	9.80000	9.71480	0.86939	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.00000	0.51300	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.00000	0.59800	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.00000	0.49500	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.00000	0.63000	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.00000	0.53100	100.00000	0.00000	0.0000	0
01/12/2010	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.00000	0.56600	100.00000	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2010/12/13			Foreign Exchange Future	6.82430	6.78460	0.58174	0.00000	0.0000	15,400
01/12/2010	AUS\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.02900	0.01600	44.82759	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.10500	0.13100	24.76190	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.14400	0.17400	20.83333	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.01800	0.00900	50.00000	0.00000	0.0000	200
01/12/2010	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.83720	6.79860	0.56456	6.83100	6.8230	1,684
01/12/2010	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.24500	0.21900	10.61224	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.10800	0.12000	11.11111	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.21100	0.18600	11.84834	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.12400	0.13700	10.48387	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.28100	0.25300	9.96441	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.09400	0.10400	10.63830	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/06/13			Foreign Exchange Future	6.84550	6.80750	0.55511	0.00000	0.0000	270
01/12/2010	AUS\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.34300	0.31600	7.87172	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.14800	0.15900	7.43243	0.00000	0.0000	0
01/12/2010	AUS\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.30800	0.28200	8.44156	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
01/12/2010	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16300	0.17500	7.36196	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.37900	0.35000	7.65172	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.13400	0.14300	6.71642	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19			Foreign Exchange Future	6.85250	6.81310	0.57497	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.39300	0.36800	6.36132	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.19100	0.20500	7.32984	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.36000	0.33500	6.94444	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.20800	0.22200	6.73077	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.42800	0.40200	6.07477	0.00000	0.0000	0
01/12/2010	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.17600	0.18900	7.38636	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14			Foreign Exchange Future	7.38850	7.43420	0.61853	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	0.86300	0.90000	4.28737	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.77500	0.76600	1.16129	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.84000	0.87900	4.64286	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.80200	0.79500	0.87282	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	0.88600	0.92200	4.06321	0.00000	0.0000	0
01/12/2010	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.74800	0.73800	1.33690	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13			Foreign Exchange Future	6.94420	6.92170	0.32401	0.00000	0.0000	400
01/12/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.75600	0.77800	2.91005	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.80600	0.82800	2.72953	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.70600	0.72800	3.11615	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14			Foreign Exchange Future	7.02500	7.00100	0.34164	0.00000	0.0000	1,371
01/12/2010	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.15500	0.14200	8.38710	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.18000	0.19100	6.11111	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.13500	0.12400	8.14815	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.21000	0.22300	6.19048	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.17600	0.16300	7.38636	0.00000	0.0000	0
01/12/2010	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.15100	0.16200	7.28477	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13			Foreign Exchange Future	7.12940	7.01510	1.60322	0.00000	0.0000	469
01/12/2010	CHF / R 2010/12/13	7.05	C	Foreign Exchange Future	0.12200	0.05700	53.27869	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13	7.05	P	Foreign Exchange Future	0.04300	0.09200	113.95349	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13	7.10	C	Foreign Exchange Future	0.09000	0.04000	55.55556	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13	7.10	P	Foreign Exchange Future	0.06100	0.12500	104.91803	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13	7.00	C	Foreign Exchange Future	0.15800	0.07800	50.63291	0.00000	0.0000	0
01/12/2010	CHF / R 2010/12/13	7.00	P	Foreign Exchange Future	0.02900	0.06300	117.24138	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14			Foreign Exchange Future	7.23850	7.12080	1.62603	0.00000	0.0000	40
01/12/2010	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.22200	0.17100	22.97297	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.23400	0.30000	28.20513	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.20100	0.15500	22.88557	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.26300	0.33400	26.99620	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.24700	0.19000	23.07692	0.00000	0.0000	0
01/12/2010	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.20900	0.26900	28.70813	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
01/12/2010	RAIN 2010/12/13			Foreign Exchange Future	13,713.27000	13,600.32000	0.82365	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,500.00	C	Foreign Exchange Future	213.30000	100.70000	52.78950	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,500.00	P	Foreign Exchange Future	0.00000	0.40000	100.00000	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,500.01	C	Foreign Exchange Future	213.30000	100.70000	52.78950	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,500.01	P	Foreign Exchange Future	0.00000	0.40000	100.00000	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,499.99	C	Foreign Exchange Future	213.30000	100.70000	52.78950	0.00000	0.0000	0
01/12/2010	RAIN 2010/12/13	13,499.99	P	Foreign Exchange Future	0.00000	0.40000	100.00000	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14			Foreign Exchange Future	13,904.19000	13,787.93000	0.83615	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	305.20000	194.70000	36.20577	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	1.00000	6.80000	580.00000	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	305.20000	194.70000	36.20577	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	1.00000	6.80000	580.00000	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	305.20000	194.70000	36.20577	0.00000	0.0000	0
01/12/2010	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	1.00000	6.80000	580.00000	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13			Foreign Exchange Future	1.06850	1.05770	1.01076	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	1.00	C	Foreign Exchange Future	0.06880	0.05800	15.69767	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	1.00	P	Foreign Exchange Future	0.00030	0.00030	0.00000	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	1.05	C	Foreign Exchange Future	0.02210	0.01420	35.74661	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	1.05	P	Foreign Exchange Future	0.00360	0.00650	80.55556	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	0.95	C	Foreign Exchange Future	0.11850	0.10770	9.11392	0.00000	0.0000	0
01/12/2010	YUAN/R 2010/12/13	0.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14			Foreign Exchange Future	1.08470	1.07390	0.99567	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.05210	0.04490	13.81958	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.01740	0.02100	20.68966	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.02780	0.02300	17.26619	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.04310	0.04910	13.92111	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.09020	0.08080	10.42129	0.00000	0.0000	0
01/12/2010	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00550	0.00690	25.45455	0.00000	0.0000	0

Future Open Interest

454,097

Option Open Interest

600,979

Total

1,055,076