



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 02/07/2010

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2010	\$ / R 2010/09/13			Foreign Exchange Future	7.86140	7.79530	0.84082	7.84000	7.7649	210,670
02/07/2010	\$ / R 2010/09/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.85	P	Foreign Exchange Future	7.98900	8.05500	0.82614	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.85	P	Foreign Exchange Future	5.98900	6.05500	1.10202	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.85	P	Foreign Exchange Future	3.98900	4.05500	1.65455	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.85	C	Foreign Exchange Future	0.01400	0.01200	14.28571	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.85	P	Foreign Exchange Future	2.00300	2.06700	3.19521	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.85	C	Foreign Exchange Future	1.01900	0.95600	6.18253	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.85	P	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.85	C	Foreign Exchange Future	2.01200	1.94600	3.28032	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.85	C	Foreign Exchange Future	3.01100	2.94500	2.19196	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.85	C	Foreign Exchange Future	4.01100	3.94500	1.64547	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.80	P	Foreign Exchange Future	7.93900	8.00500	0.83134	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.80	P	Foreign Exchange Future	5.93900	6.00500	1.11130	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.80	P	Foreign Exchange Future	3.93900	4.00500	1.67555	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.01500	0.01300	13.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.80	P	Foreign Exchange Future	1.95400	2.01800	3.27533	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.80	C	Foreign Exchange Future	0.28300	0.24700	12.72085	0.00000	0.0000	2,000
02/07/2010	\$ / R 2010/09/13	7.80	P	Foreign Exchange Future	0.22200	0.25200	13.51351	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.80	C	Foreign Exchange Future	1.06800	1.00300	6.08614	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.80	P	Foreign Exchange Future	0.00700	0.00800	14.28571	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.80	C	Foreign Exchange Future	2.06200	1.99600	3.20078	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.80	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.80	C	Foreign Exchange Future	3.06100	2.99500	2.15616	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.80	C	Foreign Exchange Future	4.06100	3.99500	1.62522	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
02/07/2010	\$ / R 2010/09/13	3.80	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.85	C	Foreign Exchange Future	0.25800	0.22700	12.01550	0.00000	0.0000	509
02/07/2010	\$ / R 2010/09/13	7.85	P	Foreign Exchange Future	0.24700	0.28200	14.17004	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.90	P	Foreign Exchange Future	8.03900	8.10500	0.82100	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.90	P	Foreign Exchange Future	6.03900	6.10500	1.09290	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.90	P	Foreign Exchange Future	4.03900	4.10500	1.63407	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.90	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.90	P	Foreign Exchange Future	2.05200	2.11600	3.11891	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.90	C	Foreign Exchange Future	0.23800	0.20800	12.60504	0.00000	0.0000	2,771
02/07/2010	\$ / R 2010/09/13	7.90	P	Foreign Exchange Future	0.27700	0.31300	12.99639	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.97200	0.90900	6.48148	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.01100	0.01400	27.27273	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.90	C	Foreign Exchange Future	1.96200	1.89600	3.36391	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.90	C	Foreign Exchange Future	2.96100	2.89500	2.22898	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.90	C	Foreign Exchange Future	3.96100	3.89500	1.66625	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.95	P	Foreign Exchange Future	8.08900	8.15500	0.81592	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.95	P	Foreign Exchange Future	6.08900	6.15500	1.08392	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.95	P	Foreign Exchange Future	4.08900	4.15500	1.61409	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.95	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.95	P	Foreign Exchange Future	2.10100	2.16500	3.04617	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.95	C	Foreign Exchange Future	0.21900	0.19100	12.78539	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.95	P	Foreign Exchange Future	0.30800	0.34600	12.33766	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.95	C	Foreign Exchange Future	0.92400	0.86200	6.70996	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.95	P	Foreign Exchange Future	0.01300	0.01700	30.76923	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.95	C	Foreign Exchange Future	1.91300	1.84700	3.45008	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.95	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.95	C	Foreign Exchange Future	2.91100	2.84500	2.26726	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.95	C	Foreign Exchange Future	3.91100	3.84500	1.68755	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.05	P	Foreign Exchange Future	8.18900	8.25500	0.80596	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.05	P	Foreign Exchange Future	6.18900	6.25500	1.06641	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.05	P	Foreign Exchange Future	4.18900	4.25500	1.57556	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
02/07/2010	\$ / R 2010/09/13	10.05	C	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.05	P	Foreign Exchange Future	2.19900	2.26300	2.91041	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.05	C	Foreign Exchange Future	0.18500	0.16100	12.97297	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.05	P	Foreign Exchange Future	0.37400	0.41600	11.22995	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.05	C	Foreign Exchange Future	0.83200	0.77100	7.33173	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.05	P	Foreign Exchange Future	0.02100	0.02600	23.80952	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.05	C	Foreign Exchange Future	1.81300	1.74700	3.64038	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.05	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.05	C	Foreign Exchange Future	2.81100	2.74500	2.34792	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.05	C	Foreign Exchange Future	3.81100	3.74500	1.73183	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.10	P	Foreign Exchange Future	8.23900	8.30500	0.80107	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.10	P	Foreign Exchange Future	6.23900	6.30500	1.05786	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.10	P	Foreign Exchange Future	4.23900	4.30500	1.55697	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.10	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.10	P	Foreign Exchange Future	2.24800	2.31300	2.89146	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.10	C	Foreign Exchange Future	0.17000	0.14800	12.94118	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.10	P	Foreign Exchange Future	0.40900	0.45300	10.75795	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.10	C	Foreign Exchange Future	0.78700	0.72700	7.62389	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.10	P	Foreign Exchange Future	0.02600	0.03200	23.07692	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.10	C	Foreign Exchange Future	1.76300	1.69700	3.74362	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.10	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.10	C	Foreign Exchange Future	2.76100	2.69500	2.39044	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.10	C	Foreign Exchange Future	3.76100	3.69500	1.75485	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.15	P	Foreign Exchange Future	8.28900	8.35500	0.79624	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.15	P	Foreign Exchange Future	6.28900	6.35500	1.04945	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.15	P	Foreign Exchange Future	4.28900	4.35500	1.53882	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.15	C	Foreign Exchange Future	0.00800	0.00700	12.50000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.15	P	Foreign Exchange Future	2.29700	2.36200	2.82978	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.15	C	Foreign Exchange Future	0.15700	0.13600	13.37580	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.15	P	Foreign Exchange Future	0.44600	0.49100	10.08969	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.15	C	Foreign Exchange Future	0.74300	0.68400	7.94078	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.15	P	Foreign Exchange Future	0.03200	0.03900	21.87500	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.15	C	Foreign Exchange Future	1.71300	1.64700	3.85289	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.15	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.15	C	Foreign Exchange Future	2.71100	2.64500	2.43453	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
02/07/2010	\$ / R 2010/09/13	5.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.15	C	Foreign Exchange Future	3.71100	3.64500	1.77850	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.30	P	Foreign Exchange Future	8.43900	8.50500	0.78208	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.30	P	Foreign Exchange Future	6.43900	6.50500	1.02500	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.30	P	Foreign Exchange Future	4.43900	4.50500	1.48682	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.30	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.30	P	Foreign Exchange Future	2.44500	2.51000	2.65849	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.30	C	Foreign Exchange Future	0.61600	0.56100	8.92857	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.30	P	Foreign Exchange Future	0.05500	0.06600	20.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.30	C	Foreign Exchange Future	1.56400	1.49800	4.21995	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.30	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.30	C	Foreign Exchange Future	2.56100	2.49500	2.57712	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.30	C	Foreign Exchange Future	3.56100	3.49500	1.85341	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.25	P	Foreign Exchange Future	8.38900	8.45500	0.78674	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.25	P	Foreign Exchange Future	6.38900	6.45500	1.03303	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.25	P	Foreign Exchange Future	4.38900	4.45500	1.50376	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.25	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.25	P	Foreign Exchange Future	2.39600	2.46100	2.71285	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.25	C	Foreign Exchange Future	0.13300	0.11500	13.53383	0.00000	0.0000	55,000
02/07/2010	\$ / R 2010/09/13	8.25	P	Foreign Exchange Future	0.52200	0.57000	9.19540	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.25	C	Foreign Exchange Future	0.65700	0.60100	8.52359	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.25	P	Foreign Exchange Future	0.04600	0.05600	21.73913	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.25	C	Foreign Exchange Future	1.61300	1.54800	4.02976	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.25	P	Foreign Exchange Future	0.00200	0.00300	50.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.25	C	Foreign Exchange Future	2.61100	2.54500	2.52777	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.25	C	Foreign Exchange Future	3.61100	3.54500	1.82775	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.40	P	Foreign Exchange Future	8.53900	8.60500	0.77292	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.40	P	Foreign Exchange Future	6.53900	6.60500	1.00933	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.40	P	Foreign Exchange Future	4.53900	4.60500	1.45406	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.40	C	Foreign Exchange Future	0.00500	0.00400	20.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.40	P	Foreign Exchange Future	2.54400	2.60900	2.55503	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
02/07/2010	\$ / R 2010/09/13	8.40	C	Foreign Exchange Future	0.10300	0.09000	12.62136	0.00000	0.0000	585
02/07/2010	\$ / R 2010/09/13	8.40	P	Foreign Exchange Future	0.64200	0.69500	8.25545	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.40	C	Foreign Exchange Future	0.53800	0.48600	9.66543	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.40	P	Foreign Exchange Future	0.07700	0.09100	18.18182	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.40	C	Foreign Exchange Future	1.46400	1.39900	4.43989	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.40	P	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.40	C	Foreign Exchange Future	2.46200	2.39500	2.72136	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.40	C	Foreign Exchange Future	3.46100	3.39500	1.90696	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.40	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.30	C	Foreign Exchange Future	0.12200	0.10600	13.11475	0.00000	0.0000	1,000
02/07/2010	\$ / R 2010/09/13	8.30	P	Foreign Exchange Future	0.56100	0.61100	8.91266	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.70	P	Foreign Exchange Future	7.83900	7.90500	0.84194	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.70	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.70	P	Foreign Exchange Future	5.83900	5.90500	1.13033	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.70	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.70	P	Foreign Exchange Future	3.84000	3.90500	1.69271	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.70	C	Foreign Exchange Future	0.01600	0.01500	6.25000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.70	P	Foreign Exchange Future	1.85500	1.92000	3.50404	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.70	C	Foreign Exchange Future	0.33700	0.29700	11.86944	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.70	P	Foreign Exchange Future	0.17600	0.20200	14.77273	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.70	C	Foreign Exchange Future	1.16700	1.10200	5.56984	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.70	P	Foreign Exchange Future	0.00600	0.00700	16.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.70	C	Foreign Exchange Future	2.16200	2.09600	3.05273	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.70	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.70	C	Foreign Exchange Future	3.16100	3.09500	2.08795	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.70	C	Foreign Exchange Future	4.16100	4.09500	1.58616	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.70	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	15.75	P	Foreign Exchange Future	7.88900	7.95500	0.83661	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	13.75	P	Foreign Exchange Future	5.88900	5.95500	1.12073	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.75	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	11.75	P	Foreign Exchange Future	3.88900	3.95500	1.69709	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.75	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.75	P	Foreign Exchange Future	1.90400	1.96900	3.41387	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.75	C	Foreign Exchange Future	0.30900	0.27100	12.29773	0.00000	0.0000	1,200
02/07/2010	\$ / R 2010/09/13	7.75	P	Foreign Exchange Future	0.19800	0.22600	14.14141	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.75	C	Foreign Exchange Future	1.11800	1.05200	5.90340	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.75	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.75	C	Foreign Exchange Future	2.11200	2.04600	3.12500	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.75	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.75	C	Foreign Exchange Future	3.11100	3.04500	2.12150	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
02/07/2010	\$ / R 2010/09/13	4.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.75	C	Foreign Exchange Future	4.11100	4.04500	1.60545	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	3.75	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.00	P	Foreign Exchange Future	8.13900	8.20500	0.81091	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.00	P	Foreign Exchange Future	6.13900	6.20500	1.07509	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.00	P	Foreign Exchange Future	4.13900	4.20500	1.59459	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.01100	0.00900	18.18182	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.00	P	Foreign Exchange Future	2.15000	2.21400	2.97674	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.00	C	Foreign Exchange Future	0.20100	0.17600	12.43781	0.00000	0.0000	500
02/07/2010	\$ / R 2010/09/13	8.00	P	Foreign Exchange Future	0.34000	0.38100	12.05882	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.00	C	Foreign Exchange Future	0.87800	0.81600	7.06150	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.00	P	Foreign Exchange Future	0.01700	0.02100	23.52941	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.00	C	Foreign Exchange Future	1.86300	1.79700	3.54267	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.00	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.00	C	Foreign Exchange Future	2.86100	2.79500	2.30689	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.00	C	Foreign Exchange Future	3.86100	3.79500	1.70940	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.20	P	Foreign Exchange Future	8.33900	8.40500	0.79146	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.20	P	Foreign Exchange Future	6.33900	6.40500	1.04117	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.20	P	Foreign Exchange Future	4.33900	4.40500	1.52109	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.00700	0.00600	14.28571	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.20	P	Foreign Exchange Future	2.34600	2.41100	2.77067	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.20	C	Foreign Exchange Future	0.14400	0.12500	13.19444	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.20	P	Foreign Exchange Future	0.48300	0.53000	9.73085	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.20	C	Foreign Exchange Future	0.69900	0.64200	8.15451	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.20	P	Foreign Exchange Future	0.03800	0.04700	23.68421	0.00000	0.0000	15,000
02/07/2010	\$ / R 2010/09/13	6.20	C	Foreign Exchange Future	1.66300	1.59700	3.96873	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.20	C	Foreign Exchange Future	2.66100	2.59500	2.48027	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.20	C	Foreign Exchange Future	3.66100	3.59500	1.80279	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	16.35	P	Foreign Exchange Future	8.48900	8.55500	0.77748	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	14.35	P	Foreign Exchange Future	6.48900	6.55500	1.01711	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	12.35	P	Foreign Exchange Future	4.48900	4.55500	1.47026	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
02/07/2010	\$ / R 2010/09/13	10.35	C	Foreign Exchange Future	0.00600	0.00500	16.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	10.35	P	Foreign Exchange Future	2.49500	2.56000	2.60521	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.35	C	Foreign Exchange Future	0.11200	0.09700	13.39286	0.00000	0.0000	3,000
02/07/2010	\$ / R 2010/09/13	8.35	P	Foreign Exchange Future	0.60100	0.65200	8.48586	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.35	C	Foreign Exchange Future	0.57600	0.52300	9.20139	0.00000	0.0000	1,500
02/07/2010	\$ / R 2010/09/13	7.35	P	Foreign Exchange Future	0.06500	0.07800	20.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.35	C	Foreign Exchange Future	1.51400	1.44800	4.35931	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	6.35	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.35	C	Foreign Exchange Future	2.51100	2.44500	2.62843	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	5.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.35	C	Foreign Exchange Future	3.51100	3.44500	1.87981	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.02700	0.02400	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.30	P	Foreign Exchange Future	1.46600	1.52900	4.29741	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.15	C	Foreign Exchange Future	0.03300	0.02900	12.12121	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.15	P	Foreign Exchange Future	1.32200	1.38400	4.68986	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.55	P	Foreign Exchange Future	0.77000	0.82500	7.14286	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.55	C	Foreign Exchange Future	0.08100	0.07000	13.58025	0.00000	0.0000	500
02/07/2010	\$ / R 2010/09/13	8.70	P	Foreign Exchange Future	0.90300	0.96000	6.31229	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.70	C	Foreign Exchange Future	0.06400	0.05500	14.06250	0.00000	0.0000	3,000
02/07/2010	\$ / R 2010/09/13	9.10	C	Foreign Exchange Future	0.03500	0.03100	11.42857	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.10	P	Foreign Exchange Future	1.27400	1.33600	4.86656	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	9.00	C	Foreign Exchange Future	0.04100	0.03500	14.63415	0.00000	0.0000	500
02/07/2010	\$ / R 2010/09/13	9.00	P	Foreign Exchange Future	1.18000	1.24000	5.08475	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.60	C	Foreign Exchange Future	0.07500	0.06500	13.33333	0.00000	0.0000	1,000
02/07/2010	\$ / R 2010/09/13	8.60	P	Foreign Exchange Future	0.81400	0.87000	6.87961	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.60	P	Foreign Exchange Future	0.13700	0.15800	15.32847	0.00000	0.0000	100
02/07/2010	\$ / R 2010/09/13	7.60	C	Foreign Exchange Future	0.39800	0.35300	11.30653	0.00000	0.0000	100
02/07/2010	\$ / R 2010/09/13	7.65	C	Foreign Exchange Future	0.36700	0.32400	11.71662	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	7.65	P	Foreign Exchange Future	0.15600	0.17900	14.74359	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.50	P	Foreign Exchange Future	0.72700	0.78100	7.42779	0.00000	0.0000	0
02/07/2010	\$ / R 2010/09/13	8.50	C	Foreign Exchange Future	0.08800	0.07600	13.63636	0.00000	0.0000	500
02/07/2010	\$ / R 2010/12/13			Foreign Exchange Future	7.97430	7.90700	0.84396	0.00000	0.0000	29,578
02/07/2010	\$ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.95	P	Foreign Exchange Future	7.97600	8.04300	0.84002	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.95	P	Foreign Exchange Future	5.97700	6.04400	1.12096	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.01700	0.01500	11.76471	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.95	P	Foreign Exchange Future	3.99300	4.05800	1.62785	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.07000	0.06600	5.71429	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.95	P	Foreign Exchange Future	2.04600	2.10900	3.07918	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.95	C	Foreign Exchange Future	0.39600	0.36400	8.08081	0.00000	0.0000	1,000
02/07/2010	\$ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.37200	0.40700	9.40860	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	1.06500	1.00200	5.91549	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.04100	0.04500	9.75610	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
02/07/2010	\$ / R 2010/12/13	5.95	C	Foreign Exchange Future	2.03000	1.96300	3.30049	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.95	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.95	C	Foreign Exchange Future	3.02500	2.95800	2.21488	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.95	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.95	C	Foreign Exchange Future	4.02400	3.95700	1.66501	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.95	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.55	C	Foreign Exchange Future	0.21800	0.20000	8.25688	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.79400	0.84300	6.17128	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.00	P	Foreign Exchange Future	8.02600	8.09300	0.83479	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.00	P	Foreign Exchange Future	6.02700	6.09400	1.11166	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.00	P	Foreign Exchange Future	4.04200	4.10700	1.60811	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.06700	0.06300	5.97015	0.00000	0.0000	300
02/07/2010	\$ / R 2010/12/13	10.00	P	Foreign Exchange Future	2.09300	2.15600	3.01003	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.00	C	Foreign Exchange Future	1.02200	0.96000	6.06654	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.00	P	Foreign Exchange Future	0.04800	0.05300	10.41667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.00	C	Foreign Exchange Future	1.98000	1.91300	3.38384	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.00	P	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.00	C	Foreign Exchange Future	2.97500	2.90800	2.25210	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.00	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.00	C	Foreign Exchange Future	3.97400	3.90700	1.68596	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.00	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.05	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.05	P	Foreign Exchange Future	8.07600	8.14300	0.82962	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.05	P	Foreign Exchange Future	6.07700	6.14400	1.10252	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.01500	0.01400	6.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.05	P	Foreign Exchange Future	4.09100	4.15700	1.61330	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.05	C	Foreign Exchange Future	0.06500	0.06000	7.69231	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.05	P	Foreign Exchange Future	2.14100	2.20300	2.89584	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.05	C	Foreign Exchange Future	0.35800	0.32800	8.37989	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.05	P	Foreign Exchange Future	0.43400	0.47100	8.52535	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.05	C	Foreign Exchange Future	0.98000	0.91900	6.22449	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.05	P	Foreign Exchange Future	0.05600	0.06200	10.71429	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.05	C	Foreign Exchange Future	1.93100	1.86400	3.46970	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.05	P	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.05	C	Foreign Exchange Future	2.92500	2.85800	2.29060	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.05	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.05	C	Foreign Exchange Future	3.92400	3.85700	1.70744	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.10	P	Foreign Exchange Future	8.12600	8.19300	0.82451	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2010	\$ / R 2010/12/13	14.10	P	Foreign Exchange Future	6.12700	6.19400	1.09352	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.01400	0.01300	7.14286	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.10	P	Foreign Exchange Future	4.14000	4.20600	1.59420	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.06200	0.05800	6.45161	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.10	P	Foreign Exchange Future	2.18800	2.25100	2.87934	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.10	C	Foreign Exchange Future	0.34000	0.31200	8.23529	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.46600	0.50500	8.36910	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.10	C	Foreign Exchange Future	0.93800	0.87800	6.39659	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.10	P	Foreign Exchange Future	0.06400	0.07100	10.93750	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.10	C	Foreign Exchange Future	1.88200	1.81500	3.56004	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.10	P	Foreign Exchange Future	0.00800	0.00800	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.10	C	Foreign Exchange Future	2.87500	2.80800	2.33043	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.10	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.10	C	Foreign Exchange Future	3.87400	3.80700	1.72948	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.10	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.00	C	Foreign Exchange Future	0.37700	0.34600	8.22281	0.00000	0.0000	21,570
02/07/2010	\$ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.40300	0.43900	8.93300	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.15	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.15	P	Foreign Exchange Future	8.17600	8.24300	0.81947	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.15	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.15	P	Foreign Exchange Future	6.17700	6.24400	1.08467	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.15	C	Foreign Exchange Future	0.01300	0.01200	7.69231	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.15	P	Foreign Exchange Future	4.18900	4.25500	1.57556	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.15	C	Foreign Exchange Future	0.05900	0.05500	6.77966	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.15	P	Foreign Exchange Future	2.23500	2.29800	2.81879	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.15	C	Foreign Exchange Future	0.32300	0.29600	8.35913	0.00000	0.0000	4,400
02/07/2010	\$ / R 2010/12/13	8.15	P	Foreign Exchange Future	0.49900	0.53900	8.01603	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.15	C	Foreign Exchange Future	0.89800	0.83900	6.57016	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.15	P	Foreign Exchange Future	0.07400	0.08200	10.81081	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.15	C	Foreign Exchange Future	1.83200	1.76600	3.60262	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.15	P	Foreign Exchange Future	0.00800	0.00900	12.50000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.15	C	Foreign Exchange Future	2.82600	2.75800	2.40623	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.15	P	Foreign Exchange Future	0.00200	0.00100	50.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.15	C	Foreign Exchange Future	3.82400	3.75700	1.75209	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.15	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.20	P	Foreign Exchange Future	8.22600	8.29300	0.81449	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.20	P	Foreign Exchange Future	6.22700	6.29400	1.07596	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.20	P	Foreign Exchange Future	4.23900	4.30400	1.53338	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.05700	0.05300	7.01754	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.20	P	Foreign Exchange Future	2.28300	2.34600	2.75953	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.20	C	Foreign Exchange Future	0.30700	0.28200	8.14332	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.53300	0.57500	7.87992	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
02/07/2010	\$ / R 2010/12/13	7.20	C	Foreign Exchange Future	0.85800	0.80100	6.64336	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.20	P	Foreign Exchange Future	0.08400	0.09400	11.90476	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.20	C	Foreign Exchange Future	1.78300	1.71700	3.70163	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.20	P	Foreign Exchange Future	0.00900	0.01000	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.20	C	Foreign Exchange Future	2.77600	2.70900	2.41354	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.20	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.20	C	Foreign Exchange Future	3.77400	3.70700	1.77530	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.20	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.25	P	Foreign Exchange Future	8.27600	8.34300	0.80957	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.25	P	Foreign Exchange Future	6.27700	6.34400	1.06739	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.01200	0.01000	16.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.25	P	Foreign Exchange Future	4.28800	4.35300	1.51586	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.05500	0.05100	7.27273	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.25	P	Foreign Exchange Future	2.33100	2.39400	2.70270	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.25	C	Foreign Exchange Future	0.29200	0.26800	8.21918	0.00000	0.0000	1,000
02/07/2010	\$ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.56800	0.61100	7.57042	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.25	C	Foreign Exchange Future	0.82000	0.76300	6.95122	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.25	P	Foreign Exchange Future	0.09600	0.10600	10.41667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.25	C	Foreign Exchange Future	1.73400	1.66800	3.80623	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.25	P	Foreign Exchange Future	0.01000	0.01100	10.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.25	C	Foreign Exchange Future	2.72600	2.65900	2.45781	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.25	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.25	C	Foreign Exchange Future	3.72400	3.65700	1.79914	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.25	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.45	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.45	P	Foreign Exchange Future	8.47600	8.54300	0.79047	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.45	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.45	P	Foreign Exchange Future	6.47700	6.54400	1.03443	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.45	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.45	P	Foreign Exchange Future	4.48500	4.55100	1.47157	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.45	C	Foreign Exchange Future	0.04700	0.04400	6.38298	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.45	P	Foreign Exchange Future	2.52300	2.58700	2.53666	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.45	C	Foreign Exchange Future	0.24000	0.22000	8.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.45	P	Foreign Exchange Future	0.71600	0.76300	6.56425	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.45	C	Foreign Exchange Future	0.67600	0.62600	7.39645	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.45	P	Foreign Exchange Future	0.15200	0.16900	11.18421	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.45	C	Foreign Exchange Future	1.53900	1.47300	4.28850	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.45	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.45	C	Foreign Exchange Future	2.52700	2.45900	2.69094	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.45	P	Foreign Exchange Future	0.00300	0.00200	33.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.45	C	Foreign Exchange Future	3.52500	3.45700	1.92908	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.45	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2010	\$ / R 2010/12/13	16.40	P	Foreign Exchange Future	8.42600	8.49300	0.79516	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.40	P	Foreign Exchange Future	6.42700	6.49400	1.04248	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.40	P	Foreign Exchange Future	4.43600	4.50200	1.48783	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.04900	0.04500	8.16327	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.40	P	Foreign Exchange Future	2.47500	2.53800	2.54545	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.40	C	Foreign Exchange Future	0.25200	0.23100	8.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.67800	0.72400	6.78466	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.40	C	Foreign Exchange Future	0.71100	0.65800	7.45429	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.40	P	Foreign Exchange Future	0.13700	0.15100	10.21898	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.40	C	Foreign Exchange Future	1.58800	1.52100	4.21914	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.40	P	Foreign Exchange Future	0.01400	0.01400	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.40	C	Foreign Exchange Future	2.57600	2.50900	2.60093	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.40	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.40	C	Foreign Exchange Future	3.57500	3.50700	1.90210	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.40	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.60	C	Foreign Exchange Future	0.20800	0.19100	8.17308	0.00000	0.0000	1,000
02/07/2010	\$ / R 2010/12/13	8.60	P	Foreign Exchange Future	0.83400	0.88400	5.99520	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.50	P	Foreign Exchange Future	8.52600	8.59300	0.78583	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.50	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.50	P	Foreign Exchange Future	6.52700	6.59400	1.02651	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.50	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.50	P	Foreign Exchange Future	4.53500	4.60100	1.45535	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.50	C	Foreign Exchange Future	0.04500	0.04200	6.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.50	P	Foreign Exchange Future	2.57100	2.63500	2.48930	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.50	C	Foreign Exchange Future	0.22900	0.21000	8.29694	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.50	P	Foreign Exchange Future	0.75500	0.80300	6.35762	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.50	C	Foreign Exchange Future	0.64300	0.59400	7.62053	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.50	P	Foreign Exchange Future	0.16900	0.18700	10.65089	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.50	C	Foreign Exchange Future	1.49100	1.42500	4.42656	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.50	P	Foreign Exchange Future	0.01700	0.01800	5.88235	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.50	C	Foreign Exchange Future	2.47700	2.41000	2.70488	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.50	P	Foreign Exchange Future	0.00300	0.00300	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.50	C	Foreign Exchange Future	3.47500	3.40700	1.95683	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.50	P	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.30	C	Foreign Exchange Future	0.27800	0.25500	8.27338	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.30	P	Foreign Exchange Future	0.60400	0.64800	7.28477	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.85	P	Foreign Exchange Future	7.87600	7.94300	0.85069	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.85	P	Foreign Exchange Future	5.87700	5.94400	1.14004	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.01800	0.01700	5.55556	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.85	P	Foreign Exchange Future	3.89400	3.96000	1.69492	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
02/07/2010	\$ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.07500	0.07100	5.33333	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.85	P	Foreign Exchange Future	1.95100	2.01400	3.22911	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.85	C	Foreign Exchange Future	0.44400	0.40600	8.55856	0.00000	0.0000	10
02/07/2010	\$ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.32000	0.34900	9.06250	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.85	C	Foreign Exchange Future	1.15800	1.09200	5.69948	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.85	P	Foreign Exchange Future	0.03400	0.03500	2.94118	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.85	C	Foreign Exchange Future	2.12900	2.06200	3.14702	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.85	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.85	C	Foreign Exchange Future	3.12500	3.05800	2.14400	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.85	C	Foreign Exchange Future	4.12400	4.05700	1.62464	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.85	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.90	P	Foreign Exchange Future	7.92600	7.99300	0.84532	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.90	P	Foreign Exchange Future	5.92700	5.99400	1.13042	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.01800	0.01600	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.90	P	Foreign Exchange Future	3.94400	4.00900	1.64807	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.07300	0.06800	6.84932	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.90	P	Foreign Exchange Future	1.99900	2.06100	3.10155	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.90	C	Foreign Exchange Future	0.41900	0.38300	8.59189	0.00000	0.0000	30,000
02/07/2010	\$ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.34500	0.37600	8.98551	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	1.11100	1.04600	5.85059	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.03700	0.03900	5.40541	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.90	C	Foreign Exchange Future	2.07900	2.01200	3.22270	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.90	P	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.90	C	Foreign Exchange Future	3.07500	3.00800	2.17886	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.90	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.90	C	Foreign Exchange Future	4.07400	4.00700	1.64458	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.90	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.30	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.30	P	Foreign Exchange Future	8.32600	8.39300	0.80471	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.30	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.30	P	Foreign Exchange Future	6.32700	6.39400	1.05895	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.30	C	Foreign Exchange Future	0.01100	0.01000	9.09091	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.30	P	Foreign Exchange Future	4.33700	4.40300	1.52179	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.05300	0.04900	7.54717	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.30	P	Foreign Exchange Future	2.37900	2.44200	2.64817	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.30	C	Foreign Exchange Future	0.78200	0.72700	7.03325	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.30	P	Foreign Exchange Future	0.10800	0.12000	11.11111	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.30	C	Foreign Exchange Future	1.68500	1.61900	3.91691	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.30	P	Foreign Exchange Future	0.01100	0.01200	9.09091	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.30	C	Foreign Exchange Future	2.67600	2.60900	2.50374	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.30	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.30	C	Foreign Exchange Future	3.67400	3.60700	1.82363	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
02/07/2010	\$ / R 2010/12/13	4.30	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.35	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	16.35	P	Foreign Exchange Future	8.37600	8.44300	0.79990	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.35	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	14.35	P	Foreign Exchange Future	6.37700	6.44400	1.05065	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.35	C	Foreign Exchange Future	0.01000	0.00900	10.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	12.35	P	Foreign Exchange Future	4.38600	4.45200	1.50479	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.35	C	Foreign Exchange Future	0.05100	0.04700	7.84314	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	10.35	P	Foreign Exchange Future	2.42700	2.49000	2.59580	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.35	C	Foreign Exchange Future	0.26500	0.24300	8.30189	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.35	P	Foreign Exchange Future	0.64100	0.68600	7.02028	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.35	C	Foreign Exchange Future	0.74600	0.69200	7.23861	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.35	P	Foreign Exchange Future	0.12200	0.13500	10.65574	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.35	C	Foreign Exchange Future	1.63700	1.57000	4.09285	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	6.35	P	Foreign Exchange Future	0.01300	0.01300	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.35	C	Foreign Exchange Future	2.62600	2.55900	2.55141	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	5.35	P	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.35	C	Foreign Exchange Future	3.62400	3.55700	1.84879	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	4.35	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.05	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	15.05	P	Foreign Exchange Future	7.07700	7.14400	0.94673	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.05	C	Foreign Exchange Future	0.00400	0.00400	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	13.05	P	Foreign Exchange Future	5.08000	5.14700	1.31890	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.05	C	Foreign Exchange Future	0.03000	0.02800	6.66667	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	11.05	P	Foreign Exchange Future	3.10600	3.17100	2.09272	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.05	C	Foreign Exchange Future	0.13800	0.12800	7.24638	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.05	P	Foreign Exchange Future	1.21400	1.27100	4.69522	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.05	C	Foreign Exchange Future	4.92400	4.85700	1.36068	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	3.05	P	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.10	P	Foreign Exchange Future	1.25900	1.31500	4.44797	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.13300	0.12200	8.27068	0.00000	0.0000	500
02/07/2010	\$ / R 2010/12/13	9.50	C	Foreign Exchange Future	0.09600	0.09000	6.25000	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.50	P	Foreign Exchange Future	1.62200	1.68300	3.76079	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.12200	0.11300	7.37705	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.20	P	Foreign Exchange Future	1.34800	1.40600	4.30267	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.09300	0.08700	6.45161	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.55	P	Foreign Exchange Future	1.66900	1.73000	3.65488	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.80	C	Foreign Exchange Future	0.46900	0.42900	8.52878	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.80	P	Foreign Exchange Future	0.29500	0.32200	9.15254	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.90	P	Foreign Exchange Future	1.08400	1.13800	4.98155	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.90	C	Foreign Exchange Future	0.15800	0.14500	8.22785	0.00000	0.0000	30,000
02/07/2010	\$ / R 2010/12/13	7.60	P	Foreign Exchange Future	0.20700	0.22700	9.66184	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.60	C	Foreign Exchange Future	0.58100	0.53400	8.08950	0.00000	0.0000	15,000
02/07/2010	\$ / R 2010/12/13	8.80	P	Foreign Exchange Future	0.99800	1.05200	5.41082	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	8.80	C	Foreign Exchange Future	0.17200	0.15900	7.55814	0.00000	0.0000	15,000

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
02/07/2010	\$ / R 2010/12/13	7.70	C	Foreign Exchange Future	0.52200	0.48000	8.04598	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	7.70	P	Foreign Exchange Future	0.24800	0.27300	10.08065	0.00000	0.0000	500
02/07/2010	\$ / R 2010/12/13	9.00	P	Foreign Exchange Future	1.17000	1.22600	4.78632	0.00000	0.0000	0
02/07/2010	\$ / R 2010/12/13	9.00	C	Foreign Exchange Future	0.14400	0.13300	7.63889	0.00000	0.0000	20,000
02/07/2010	\$ / R 2011/03/14			Foreign Exchange Future	8.08640	8.01800	0.84586	8.03100	8.0310	950
02/07/2010	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.52900	0.49200	6.99433	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	0.44300	0.47400	6.99774	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.50700	0.47300	6.70611	0.00000	0.0000	340
02/07/2010	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	0.47100	0.50500	7.21868	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.55200	0.51300	7.06522	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	0.41600	0.44500	6.97115	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	0.77200	0.81700	5.82902	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.35800	0.33500	6.42458	0.00000	0.0000	30,000
02/07/2010	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	2.51700	2.58000	2.50298	0.00000	0.0000	0
02/07/2010	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.10300	0.09800	4.85437	0.00000	0.0000	30,000
02/07/2010	\$ / R 2011/06/13			Foreign Exchange Future	8.19900	8.12950	0.84766	0.00000	0.0000	2,900
02/07/2010	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.96700	0.91900	4.96381	0.00000	0.0000	0
02/07/2010	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.21800	0.24000	10.09174	0.00000	0.0000	0
02/07/2010	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.93600	0.88900	5.02137	0.00000	0.0000	0
02/07/2010	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.23700	0.26000	9.70464	0.00000	0.0000	0
02/07/2010	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	1.00000	0.95000	5.00000	0.00000	0.0000	0
02/07/2010	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.20100	0.22100	9.95025	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13			Foreign Exchange Future	11.88280	11.83440	0.40731	11.89200	11.8080	19,542
02/07/2010	£ / R 2010/09/13	12.80	C	Foreign Exchange Future	0.12200	0.11500	5.73770	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13	12.80	P	Foreign Exchange Future	1.03900	1.08100	4.04235	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13	12.70	C	Foreign Exchange Future	0.13600	0.12900	5.14706	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13	12.70	P	Foreign Exchange Future	0.95300	0.99500	4.40714	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13	12.75	C	Foreign Exchange Future	0.12900	0.12200	5.42636	0.00000	0.0000	0
02/07/2010	£ / R 2010/09/13	12.75	P	Foreign Exchange Future	0.99600	1.03800	4.21687	0.00000	0.0000	0
02/07/2010	£ / R 2010/12/13			Foreign Exchange Future	12.05200	12.00270	0.40906	11.99000	11.9900	12,334
02/07/2010	£ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.61300	0.58900	3.91517	0.00000	0.0000	0
02/07/2010	£ / R 2010/12/13	11.90	P	Foreign Exchange Future	0.46100	0.48600	5.42299	0.00000	0.0000	0
02/07/2010	£ / R 2010/12/13	11.85	P	Foreign Exchange Future	0.43500	0.45900	5.51724	0.00000	0.0000	0
02/07/2010	£ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.63700	0.61200	3.92465	0.00000	0.0000	50
02/07/2010	£ / R 2011/03/14			Foreign Exchange Future	12.22020	12.16980	0.41243	12.88950	12.2385	500
02/07/2010	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.88400	0.86400	2.26244	0.00000	0.0000	0
02/07/2010	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	0.46400	0.49400	6.46552	0.00000	0.0000	0
02/07/2010	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.85900	0.83900	2.32829	0.00000	0.0000	0
02/07/2010	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	0.48900	0.51900	6.13497	0.00000	0.0000	0
02/07/2010	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.91100	0.88900	2.41493	0.00000	0.0000	0
02/07/2010	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	0.44100	0.46900	6.34921	0.00000	0.0000	0
02/07/2010	¥ / R 2010/09/13			Foreign Exchange Future	0.09030	0.08900	1.43965	0.00000	0.0000	398
02/07/2010	¥ / R 2010/09/13	0.08	C	Foreign Exchange Future	0.00806	0.00704	12.65509	0.00000	0.0000	0
02/07/2010	¥ / R 2010/09/13	0.08	P	Foreign Exchange Future	0.00066	0.00094	42.42424	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13			Foreign Exchange Future	0.09180	0.09040	1.52505	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
02/07/2010	¥ / R 2010/12/13	0.09	C	Foreign Exchange Future	0.00843	0.00756	10.32028	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13	0.09	P	Foreign Exchange Future	0.00263	0.00316	20.15209	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13	0.10	C	Foreign Exchange Future	0.00419	0.00373	10.97852	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13	0.10	P	Foreign Exchange Future	0.00839	0.00933	11.20381	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13	0.08	C	Foreign Exchange Future	0.01621	0.01491	8.01974	0.00000	0.0000	0
02/07/2010	¥ / R 2010/12/13	0.08	P	Foreign Exchange Future	0.00041	0.00051	24.39024	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13			Foreign Exchange Future	9.78900	9.82320	0.34937	9.87000	9.7255	17,168
02/07/2010	€ / R 2010/09/13	11.66	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	11.66	P	Foreign Exchange Future	1.89900	1.86600	1.73776	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	10.20	C	Foreign Exchange Future	0.14900	0.15600	4.69799	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	10.20	P	Foreign Exchange Future	0.56000	0.53300	4.82143	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	10.50	P	Foreign Exchange Future	0.80700	0.77700	3.71747	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	10.50	C	Foreign Exchange Future	0.09600	0.10000	4.16667	0.00000	0.0000	2,530
02/07/2010	€ / R 2010/09/13	10.00	P	Foreign Exchange Future	0.41200	0.38700	6.06796	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	10.00	C	Foreign Exchange Future	0.20100	0.21000	4.47761	0.00000	0.0000	2,000
02/07/2010	€ / R 2010/09/13	9.80	P	Foreign Exchange Future	0.28200	0.26100	7.44681	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	9.80	C	Foreign Exchange Future	0.27100	0.28400	4.79705	0.00000	0.0000	750
02/07/2010	€ / R 2010/09/13	9.30	C	Foreign Exchange Future	0.57400	0.60100	4.70383	0.00000	0.0000	0
02/07/2010	€ / R 2010/09/13	9.30	P	Foreign Exchange Future	0.08500	0.07800	8.23529	0.00000	0.0000	1,500
02/07/2010	€ / R 2010/12/13			Foreign Exchange Future	9.93320	9.96760	0.34631	9.90000	9.9000	5,951
02/07/2010	€ / R 2010/12/13	20.20	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.20	P	Foreign Exchange Future	10.26700	10.23200	0.34090	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.20	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.20	P	Foreign Exchange Future	8.26800	8.23200	0.43541	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.20	C	Foreign Exchange Future	0.00200	0.00600	200.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.20	P	Foreign Exchange Future	6.26900	6.23800	0.49450	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.20	C	Foreign Exchange Future	0.02100	0.02500	19.04762	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.20	P	Foreign Exchange Future	4.28800	4.25700	0.72295	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.20	C	Foreign Exchange Future	0.07700	0.07700	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.20	P	Foreign Exchange Future	2.34400	2.30900	1.49317	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.20	C	Foreign Exchange Future	0.14900	0.15200	2.01342	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.20	P	Foreign Exchange Future	1.41600	1.38400	2.25989	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.20	C	Foreign Exchange Future	0.33700	0.34500	2.37389	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.20	P	Foreign Exchange Future	0.60400	0.57700	4.47020	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.20	C	Foreign Exchange Future	0.86500	0.89000	2.89017	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.20	P	Foreign Exchange Future	0.13200	0.12200	7.57576	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.20	C	Foreign Exchange Future	1.75200	1.78400	1.82648	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.20	P	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.05	C	Foreign Exchange Future	0.08500	0.08600	1.17647	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.05	P	Foreign Exchange Future	2.20200	2.16800	1.54405	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.25	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.25	P	Foreign Exchange Future	10.31700	10.28200	0.33925	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.25	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.25	P	Foreign Exchange Future	8.31800	8.28200	0.43280	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.25	C	Foreign Exchange Future	0.00200	0.00600	200.00000	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
02/07/2010	€ / R 2010/12/13	16.25	P	Foreign Exchange Future	6.31900	6.28800	0.49058	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.25	C	Foreign Exchange Future	0.02000	0.02400	20.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.25	P	Foreign Exchange Future	4.33700	4.30600	0.71478	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.25	C	Foreign Exchange Future	0.07400	0.07500	1.35135	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.25	P	Foreign Exchange Future	2.39100	2.35700	1.42200	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.25	C	Foreign Exchange Future	0.14400	0.14600	1.38889	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.25	P	Foreign Exchange Future	1.46100	1.42800	2.25873	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.25	C	Foreign Exchange Future	0.32300	0.33000	2.16718	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.25	P	Foreign Exchange Future	0.64000	0.61200	4.37500	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.25	C	Foreign Exchange Future	0.82900	0.85300	2.89505	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.25	P	Foreign Exchange Future	0.14600	0.13500	7.53425	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.25	C	Foreign Exchange Future	1.70400	1.73600	1.87793	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.25	P	Foreign Exchange Future	0.02100	0.01800	14.28571	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.95	P	Foreign Exchange Future	11.01700	10.98200	0.31769	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.95	P	Foreign Exchange Future	9.01700	8.98200	0.38816	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.95	C	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.95	P	Foreign Exchange Future	7.01800	6.98500	0.47022	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.95	C	Foreign Exchange Future	0.00900	0.01500	66.66667	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.95	P	Foreign Exchange Future	5.02600	4.99700	0.57700	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.95	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.95	P	Foreign Exchange Future	3.06500	3.03000	1.14192	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.95	C	Foreign Exchange Future	0.09200	0.09200	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.95	P	Foreign Exchange Future	2.10900	2.07400	1.65955	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.95	C	Foreign Exchange Future	0.18000	0.18300	1.66667	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.95	P	Foreign Exchange Future	1.19700	1.16500	2.67335	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.95	C	Foreign Exchange Future	0.42200	0.43400	2.84360	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.95	P	Foreign Exchange Future	0.43900	0.41600	5.23918	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.95	C	Foreign Exchange Future	1.05900	1.08900	2.83286	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.95	P	Foreign Exchange Future	0.07600	0.07100	6.57895	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.85	P	Foreign Exchange Future	10.91700	10.88200	0.32060	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.85	P	Foreign Exchange Future	8.91700	8.88200	0.39251	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.85	C	Foreign Exchange Future	0.00100	0.00300	200.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.85	P	Foreign Exchange Future	6.91800	6.88500	0.47702	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.85	C	Foreign Exchange Future	0.01000	0.01600	60.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.85	P	Foreign Exchange Future	4.92700	4.89800	0.58859	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.85	C	Foreign Exchange Future	0.05100	0.05100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.85	P	Foreign Exchange Future	2.96800	2.93300	1.17925	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.85	C	Foreign Exchange Future	0.09700	0.09800	1.03093	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.85	P	Foreign Exchange Future	2.01400	1.98000	1.68818	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.85	C	Foreign Exchange Future	0.19500	0.19800	1.53846	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.85	P	Foreign Exchange Future	1.11200	1.08000	2.87770	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
02/07/2010	€ / R 2010/12/13	9.85	C	Foreign Exchange Future	0.46900	0.48200	2.77186	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.85	P	Foreign Exchange Future	0.38600	0.36400	5.69948	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.85	C	Foreign Exchange Future	1.14700	1.17700	2.61552	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.85	P	Foreign Exchange Future	0.06400	0.05900	7.81250	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.00	P	Foreign Exchange Future	10.06700	10.03200	0.34767	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.00	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.00	P	Foreign Exchange Future	8.06800	8.03300	0.43381	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.00	C	Foreign Exchange Future	0.00200	0.00800	300.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.00	P	Foreign Exchange Future	6.06900	6.04000	0.47784	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.00	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.00	P	Foreign Exchange Future	4.09400	4.06000	0.83048	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.00	C	Foreign Exchange Future	0.08800	0.08900	1.13636	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.00	P	Foreign Exchange Future	2.15500	2.12100	1.57773	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.00	C	Foreign Exchange Future	0.17300	0.17600	1.73410	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.00	P	Foreign Exchange Future	1.24000	1.20800	2.58065	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.00	C	Foreign Exchange Future	0.40400	0.41400	2.47525	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.00	P	Foreign Exchange Future	0.47100	0.44600	5.30786	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.00	C	Foreign Exchange Future	1.01900	1.04700	2.74779	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.00	P	Foreign Exchange Future	0.08600	0.07900	8.13953	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.00	C	Foreign Exchange Future	1.94600	1.97800	1.64440	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.00	P	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.10	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.10	P	Foreign Exchange Future	10.16700	10.13200	0.34425	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.10	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.10	P	Foreign Exchange Future	8.16800	8.13300	0.42850	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.10	C	Foreign Exchange Future	0.00200	0.00700	250.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.10	P	Foreign Exchange Future	6.16900	6.13900	0.48630	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.10	C	Foreign Exchange Future	0.02400	0.02600	8.33333	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.10	P	Foreign Exchange Future	4.19100	4.15800	0.78740	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.10	C	Foreign Exchange Future	0.08200	0.08300	1.21951	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.10	P	Foreign Exchange Future	2.24900	2.21500	1.51178	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.10	C	Foreign Exchange Future	0.16100	0.16300	1.24224	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.10	P	Foreign Exchange Future	1.32800	1.29500	2.48494	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.10	C	Foreign Exchange Future	0.36900	0.37800	2.43902	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.10	P	Foreign Exchange Future	0.53600	0.51000	4.85075	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.10	C	Foreign Exchange Future	0.94000	0.96700	2.87234	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.10	P	Foreign Exchange Future	0.10700	0.09900	7.47664	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.10	C	Foreign Exchange Future	1.84900	1.88100	1.73067	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.10	P	Foreign Exchange Future	0.01600	0.01300	18.75000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.40	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.40	P	Foreign Exchange Future	10.46700	10.43200	0.33438	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.40	C	Foreign Exchange Future	0.00100	0.00000	100.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.40	P	Foreign Exchange Future	8.46800	8.43200	0.42513	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.40	C	Foreign Exchange Future	0.00200	0.00500	150.00000	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
02/07/2010	€ / R 2010/12/13	16.40	P	Foreign Exchange Future	6.46900	6.43700	0.49467	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.40	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.40	P	Foreign Exchange Future	4.48400	4.45400	0.66905	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.40	C	Foreign Exchange Future	0.06700	0.06800	1.49254	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.40	P	Foreign Exchange Future	2.53400	2.50000	1.34175	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.40	C	Foreign Exchange Future	0.13000	0.13100	0.76923	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.40	P	Foreign Exchange Future	1.59700	1.56300	2.12899	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.40	C	Foreign Exchange Future	0.28300	0.28900	2.12014	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.40	P	Foreign Exchange Future	0.75000	0.72100	3.86667	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.40	C	Foreign Exchange Future	0.72500	0.74700	3.03448	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.40	P	Foreign Exchange Future	0.19200	0.17900	6.77083	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.40	C	Foreign Exchange Future	1.56100	1.59200	1.98591	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.40	P	Foreign Exchange Future	0.02800	0.02400	14.28571	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	20.55	P	Foreign Exchange Future	10.61700	10.58200	0.32966	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.55	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	18.55	P	Foreign Exchange Future	8.61700	8.58200	0.40617	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.55	C	Foreign Exchange Future	0.00200	0.00400	100.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	16.55	P	Foreign Exchange Future	6.61900	6.58600	0.49856	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.55	C	Foreign Exchange Future	0.01400	0.02000	42.85714	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	14.55	P	Foreign Exchange Future	4.63100	4.60200	0.62621	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.55	C	Foreign Exchange Future	0.06100	0.06200	1.63934	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	12.55	P	Foreign Exchange Future	2.67800	2.64400	1.26960	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.55	C	Foreign Exchange Future	0.11700	0.11900	1.70940	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.55	P	Foreign Exchange Future	1.73400	1.70100	1.90311	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.55	C	Foreign Exchange Future	0.24900	0.25400	2.00803	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.55	P	Foreign Exchange Future	0.86600	0.83600	3.46420	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.55	C	Foreign Exchange Future	0.63100	0.65000	3.01109	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.55	P	Foreign Exchange Future	0.24800	0.23200	6.45161	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.55	C	Foreign Exchange Future	1.42100	1.45100	2.11119	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.55	P	Foreign Exchange Future	0.03800	0.03300	13.15789	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.85	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.85	P	Foreign Exchange Future	9.91700	9.88200	0.35293	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.85	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.85	P	Foreign Exchange Future	7.91800	7.88300	0.44203	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	15.85	C	Foreign Exchange Future	0.00300	0.00900	200.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	15.85	P	Foreign Exchange Future	5.92000	5.89100	0.48986	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.85	C	Foreign Exchange Future	0.03000	0.03000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.85	P	Foreign Exchange Future	3.94700	3.91200	0.88675	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.85	C	Foreign Exchange Future	2.09300	2.12600	1.57668	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.85	P	Foreign Exchange Future	0.01000	0.00800	20.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.90	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.90	P	Foreign Exchange Future	9.96700	9.93200	0.35116	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.90	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.90	P	Foreign Exchange Future	7.96800	7.93300	0.43926	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
02/07/2010	€ / R 2010/12/13	15.90	C	Foreign Exchange Future	0.00200	0.00900	350.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	15.90	P	Foreign Exchange Future	5.96900	5.94100	0.46909	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.90	C	Foreign Exchange Future	0.02900	0.03000	3.44828	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.90	P	Foreign Exchange Future	3.99600	3.96200	0.85085	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.90	C	Foreign Exchange Future	0.09400	0.09500	1.06383	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	11.90	P	Foreign Exchange Future	2.06100	2.02700	1.64968	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.90	C	Foreign Exchange Future	0.18700	0.19100	2.13904	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.90	P	Foreign Exchange Future	1.15400	1.12300	2.68631	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.90	C	Foreign Exchange Future	0.44500	0.45700	2.69663	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	9.90	P	Foreign Exchange Future	0.41200	0.38900	5.58252	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.90	C	Foreign Exchange Future	1.10300	1.13300	2.71985	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	8.90	P	Foreign Exchange Future	0.07000	0.06500	7.14286	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.90	C	Foreign Exchange Future	2.04400	2.07600	1.56556	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.90	P	Foreign Exchange Future	0.01100	0.00800	27.27273	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.95	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	19.95	P	Foreign Exchange Future	10.01700	9.98200	0.34941	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.95	C	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	17.95	P	Foreign Exchange Future	8.01800	7.98300	0.43652	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	15.95	C	Foreign Exchange Future	0.00200	0.00900	350.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	15.95	P	Foreign Exchange Future	6.01900	5.99100	0.46519	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.95	C	Foreign Exchange Future	0.02800	0.02900	3.57143	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	13.95	P	Foreign Exchange Future	4.04500	4.01100	0.84054	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.95	C	Foreign Exchange Future	1.99500	2.02700	1.60401	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	7.95	P	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.30	P	Foreign Exchange Future	0.67600	0.64800	4.14201	0.00000	0.0000	0
02/07/2010	€ / R 2010/12/13	10.30	C	Foreign Exchange Future	0.30900	0.31600	2.26537	0.00000	0.0000	60
02/07/2010	€ / R 2011/03/14			Foreign Exchange Future	10.07640	10.11000	0.33345	10.09800	10.0140	2,620
02/07/2010	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.67900	0.69200	1.91458	0.00000	0.0000	0
02/07/2010	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.40300	0.38200	5.21092	0.00000	0.0000	0
02/07/2010	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.65300	0.66600	1.99081	0.00000	0.0000	0
02/07/2010	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.42700	0.40600	4.91803	0.00000	0.0000	0
02/07/2010	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.70500	0.71900	1.98582	0.00000	0.0000	0
02/07/2010	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.37900	0.35900	5.27704	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/09/13			Foreign Exchange Future	6.52580	6.54240	0.25437	6.54300	6.5405	8,441
02/07/2010	AU\$ / R 2010/09/13	6.90	C	Foreign Exchange Future	0.06200	0.06300	1.61290	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/09/13	6.90	P	Foreign Exchange Future	0.43600	0.42100	3.44037	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/12/13			Foreign Exchange Future	6.55060	6.56730	0.25494	6.58700	6.5550	8,156
02/07/2010	AU\$ / R 2010/12/13	6.90	C	Foreign Exchange Future	0.15400	0.15700	1.94805	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/12/13	6.90	P	Foreign Exchange Future	0.50300	0.49000	2.58449	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/12/13	6.95	P	Foreign Exchange Future	0.54200	0.52900	2.39852	0.00000	0.0000	0
02/07/2010	AU\$ / R 2010/12/13	6.95	C	Foreign Exchange Future	0.14300	0.14600	2.09790	0.00000	0.0000	200
02/07/2010	AU\$ / R 2011/03/14			Foreign Exchange Future	6.57610	6.58970	0.20681	6.95800	6.5750	46
02/07/2010	AU\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.28800	0.29100	1.04167	0.00000	0.0000	0
02/07/2010	AU\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.41200	0.40100	2.66990	0.00000	0.0000	0
02/07/2010	AU\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.27200	0.27400	0.73529	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
02/07/2010	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.44600	0.43400	2.69058	0.00000	0.0000	0
02/07/2010	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.30500	0.30900	1.31148	0.00000	0.0000	0
02/07/2010	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.37900	0.36900	2.63852	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/09/13			Foreign Exchange Future	7.38310	7.32200	0.82757	0.00000	0.0000	75
02/07/2010	CAD/ R 2010/09/13	7.50	C	Foreign Exchange Future	0.11000	0.09100	17.27273	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/09/13	7.50	P	Foreign Exchange Future	0.22700	0.26900	18.50220	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13			Foreign Exchange Future	7.48270	7.41990	0.83927	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.70	C	Foreign Exchange Future	0.16700	0.15000	10.17964	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.70	P	Foreign Exchange Future	0.38400	0.43000	11.97917	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.75	C	Foreign Exchange Future	0.15200	0.13700	9.86842	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.75	P	Foreign Exchange Future	0.41900	0.46700	11.45585	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.65	C	Foreign Exchange Future	0.18300	0.16400	10.38251	0.00000	0.0000	0
02/07/2010	CAD/ R 2010/12/13	7.65	P	Foreign Exchange Future	0.35000	0.39400	12.57143	0.00000	0.0000	0

**Future Open Interest**

**319,329**

**Option Open Interest**

**296,475**

**Total**

**615,804**